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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/08/2015 TO 14/08/2015

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
2015/08/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	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
2015/08/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2025	05/11/2015			Bond Future	125.0283	125.0283	125.0211	125.0211	(0.006)	0.0000	0.0000	38
2015/08/14	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2025	05/11/2015	123.01	Call	Bond Future	2,018.3500	2.0184	2,011.1300	2.0111	(0.358)	0	0	0
2015/08/14	2025	05/11/2015	122.99	Call	Bond Future	2,038.3500	2.0384	2,031.1300	2.0311	(0.354)	0	0	0
2015/08/14	2025	05/11/2015	123.00	Call	Bond Future	2,028.3500	2.0284	2,021.1300	2.0211	(0.356)	0	0	0
2015/08/14	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2025	04/02/2016	126.01	Put	Bond Future	55.0800	0.0551	62.0000	0.0620	12.564	0	0	0
2015/08/14	2025	04/02/2016			Bond Future	125.9549	125.9549	125.9480	125.9480	(0.005)	0.0000	0.0000	0
2015/08/14	2025	04/02/2016	126.00	Put	Bond Future	45.0800	0.0451	52.0000	0.0520	15.350	0	0	0
2015/08/14	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2025	04/02/2016	125.99	Put	Bond Future	35.0800	0.0351	42.0000	0.0420	19.726	0	0	0
2015/08/14	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2030	05/11/2015			Bond Future	8.5824	97.4642	8.5922	97.3877	0.113	0.0000	0.0000	7,896
2015/08/14	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2030	05/11/2015	8.49	Put	Bond Future	730.0600	0.7301	806.5400	0.8065	10.476	0	0	0
2015/08/14	2030	05/11/2015	8.51	Put	Bond Future	571.4300	0.5714	647.9100	0.6479	13.384	0	0	0
2015/08/14	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2030	05/11/2015	8.50	Put	Bond Future	650.7000	0.6507	727.1800	0.7272	11.753	0	0	0
2015/08/14	2030	04/02/2016	8.75	Call	Bond Future	912.3700	0.9124	835.0700	0.8351	(8.472)	0	0	0
2015/08/14	2030	04/02/2016			Bond Future	8.6314	95.1246	8.6414	95.0473	0.116	0.0000	0.0000	400
2015/08/14	2030	04/02/2016	8.76	Call	Bond Future	988.7100	0.9887	911.4100	0.9114	(7.818)	0	0	0
2015/08/14	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2030	04/02/2016	8.74	Call	Bond Future	835.9300	0.8359	758.6300	0.7586	(9.247)	0	0	0
2015/08/14	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	05/11/2015			Bond Future	8.6682	97.2852	8.6728	97.2466	0.053	0.0000	0.0000	1,579
2015/08/14	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	05/11/2015	7.99	Put	Bond Future	5,977.8700	5.9779	6,016.4200	6.0164	0.645	0	0	0
2015/08/14	2032	05/11/2015	8.01	Put	Bond Future	5,794.0300	5.7940	5,832.5800	5.8326	0.665	0	0	0
2015/08/14	2032	05/11/2015	8.00	Put	Bond Future	5,885.8900	5.8859	5,924.4400	5.9244	0.655	0	0	0
2015/08/14	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	04/02/2016			Bond Future	8.7173	98.9499	8.7219	98.9111	0.053	0.0000	0.0000	0
2015/08/14	2032	04/02/2016	8.69	Put	Bond Future	227.4300	0.2274	266.2300	0.2662	17.060	0	0	0
2015/08/14	2032	04/02/2016	8.71	Put	Bond Future	60.4900	0.0605	99.2900	0.0993	64.143	0	0	0

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2015/08/14	2032	04/02/2016	8.70	Put	Bond Future	143.9100	0.1439	182.7100	0.1827	26.961	0	0	0
2015/08/14	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	05/05/2016			Bond Future	8.7593	96.5614	8.7644	96.5192	0.059	0.0000	0.0000	0
2015/08/14	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2032	05/05/2016	9.01	Call	Bond Future	2,031.1800	2.0312	1,988.9900	1.9890	(2.077)	0	0	0
2015/08/14	2032	05/05/2016	8.99	Call	Bond Future	1,871.4800	1.8715	1,829.2900	1.8293	(2.254)	0	0	0
2015/08/14	2032	05/05/2016	9.00	Call	Bond Future	1,951.3800	1.9514	1,909.1900	1.9092	(2.162)	0	0	0
2015/08/14	2037	05/11/2015	7.99	Put	Bond Future	7,941.5500	7.9415	7,936.6900	7.9367	(0.061)	0	0	0
2015/08/14	2037	05/11/2015	8.01	Put	Bond Future	7,730.9600	7.7310	7,726.1000	7.7261	(0.063)	0	0	0
2015/08/14	2037	05/11/2015			Bond Future	8.7899	99.5665	8.7894	99.5713	(0.006)	0.0000	0.0000	44,477
2015/08/14	2037	05/11/2015	8.00	Put	Bond Future	7,836.1700	7.8362	7,831.3100	7.8313	(0.062)	0	0	0
2015/08/14	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2037	04/02/2016	8.75	Put	Bond Future	810.3700	0.8104	804.9200	0.8049	(0.673)	0	0	0
2015/08/14	2037	04/02/2016			Bond Future	8.8372	97.0124	8.8366	97.0179	(0.007)	0.0000	0.0000	370
2015/08/14	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2037	04/02/2016	8.74	Put	Bond Future	903.9900	0.9040	898.5400	0.8985	(0.603)	0	0	0
2015/08/14	2037	04/02/2016	8.76	Put	Bond Future	716.8800	0.7169	711.4300	0.7114	(0.760)	0	0	0
2015/08/14	2037	05/05/2016	8.99	Call	Bond Future	1,004.9700	1.0050	1,007.7100	1.0077	0.273	0	0	0
2015/08/14	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2037	05/05/2016			Bond Future	8.8792	98.7474	8.8789	98.7501	(0.003)	0.0000	0.0000	0
2015/08/14	2037	05/05/2016	9.00	Call	Bond Future	1,094.8500	1.0948	1,097.5900	1.0976	0.250	0	0	0
2015/08/14	2037	05/05/2016	9.01	Call	Bond Future	1,184.6000	1.1846	1,187.3400	1.1873	0.231	0	0	0
2015/08/14	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2038	05/11/2015			Bond Future	130.0967	130.0967	130.0900	130.0900	(0.005)	0.0000	0.0000	5,820
2015/08/14	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2038	05/11/2015	133.99	Put	Bond Future	3,893.3400	3.8933	3,899.9600	3.9000	0.170	0	0	0
2015/08/14	2038	05/11/2015	134.01	Put	Bond Future	3,913.3400	3.9133	3,919.9600	3.9200	0.169	0	0	0
2015/08/14	2038	05/11/2015	134.00	Put	Bond Future	3,903.3400	3.9033	3,909.9600	3.9100	0.170	0	0	0
2015/08/14	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2038	04/02/2016			Bond Future	130.9575	130.9575	130.9513	130.9513	(0.005)	0.0000	0.0000	0
2015/08/14	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2038	04/02/2016	130.99	Put	Bond Future	32.5000	0.0325	38.6800	0.0387	19.015	0	0	0
2015/08/14	2038	04/02/2016	131.01	Put	Bond Future	52.5000	0.0525	58.6800	0.0587	11.771	0	0	0
2015/08/14	2038	04/02/2016	131.00	Put	Bond Future	42.5000	0.0425	48.6800	0.0487	14.541	0	0	0
2015/08/14	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	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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2015/08/14	2044	05/11/2015			Bond Future	8.8425	101.4463	8.8472	101.3990	0.052	0.0000	0.0000	14,593
2015/08/14	2044	05/11/2015	8.24	Put	Bond Future	6,512.7400	6.5127	6,560.0500	6.5600	0.726	0	0	0
2015/08/14	2044	05/11/2015	8.26	Put	Bond Future	6,285.1800	6.2852	6,332.4900	6.3325	0.753	0	0	0
2015/08/14	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2044	05/11/2015	8.25	Put	Bond Future	6,398.8500	6.3988	6,446.1600	6.4462	0.739	0	0	0
2015/08/14	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2044	04/02/2016			Bond Future	8.8876	98.7992	8.8923	98.7516	0.053	0.0000	0.0000	0
2015/08/14	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2044	04/02/2016	9.01	Call	Bond Future	1,227.8500	1.2278	1,180.2000	1.1802	(3.881)	0	0	0
2015/08/14	2044	04/02/2016	8.99	Call	Bond Future	1,028.9300	1.0289	981.2800	0.9813	(4.631)	0	0	0
2015/08/14	2044	04/02/2016	9.00	Call	Bond Future	1,128.4800	1.1285	1,080.8300	1.0808	(4.222)	0	0	0
2015/08/14	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2044	05/05/2016			Bond Future	8.9277	100.5662	8.9328	100.5148	0.057	0.0000	0.0000	0
2015/08/14	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2044	05/05/2016	9.01	Call	Bond Future	821.2100	0.8212	769.8600	0.7699	(6.253)	0	0	0
2015/08/14	2044	05/05/2016	8.99	Call	Bond Future	622.6500	0.6227	571.3000	0.5713	(8.247)	0	0	0
2015/08/14	2044	05/05/2016	9.00	Call	Bond Future	722.0200	0.7220	670.6700	0.6707	(7.112)	0	0	0
2015/08/14	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2046	05/11/2015			Bond Future	128.1279	128.1279	128.6886	128.6886	0.438	0.0000	0.0000	6,062
2015/08/14	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2046	05/11/2015	132.99	Put	Bond Future	4,862.0900	4.8621	4,301.3600	4.3014	(11.533)	0	0	0
2015/08/14	2046	05/11/2015	133.01	Put	Bond Future	4,882.0900	4.8821	4,321.3600	4.3214	(11.485)	0	0	0
2015/08/14	2046	05/11/2015	133.00	Put	Bond Future	4,872.0900	4.8721	4,311.3600	4.3114	(11.509)	0	0	0
2015/08/14	2046	04/02/2016	127.99	Call	Bond Future	2,339.7600	2.3398	2,910.5900	2.9106	24.397	0	0	0
2015/08/14	2046	04/02/2016			Bond Future	130.3298	130.3298	130.9006	130.9006	0.438	0.0000	0.0000	0
2015/08/14	2046	04/02/2016	128.00	Call	Bond Future	2,329.7600	2.3298	2,900.5900	2.9006	24.502	0	0	0
2015/08/14	2046	04/02/2016	128.01	Call	Bond Future	2,319.7600	2.3198	2,890.5900	2.8906	24.607	0	0	0
2015/08/14	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2050	05/11/2015			Bond Future	138.3660	138.3660	138.8643	138.8643	0.360	0.0000	0.0000	4,361
2015/08/14	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2050	05/11/2015	144.99	Put	Bond Future	6,623.9900	6.6240	6,125.6500	6.1257	(7.523)	0	0	0
2015/08/14	2050	05/11/2015	145.01	Put	Bond Future	6,643.9900	6.6440	6,145.6500	6.1457	(7.501)	0	0	0
2015/08/14	2050	05/11/2015	145.00	Put	Bond Future	6,633.9900	6.6340	6,135.6500	6.1357	(7.512)	0	0	0
2015/08/14	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2050	04/02/2016			Bond Future	139.2090	139.2090	139.7163	139.7163	0.364	0.0000	0.0000	0
2015/08/14	2050	04/02/2016	138.00	Call	Bond Future	1,208.9900	1.2090	1,716.3000	1.7163	41.961	0	0	0
2015/08/14	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/14	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	2050	04/02/2016	138.01	Call	Bond Future	1,198.9900	1.1990	1,706.3000	1.7063	42.311	0	0	0
2015/08/14	2050	04/02/2016	137.99	Call	Bond Future	1,218.9900	1.2190	1,726.3000	1.7263	41.617	0	0	0
2015/08/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	AL37	05/11/2015			Index Future	467.4740	467.4740	467.2430	467.2430	(0.049)	0.0000	0.0000	3
2015/08/14	AL37	04/02/2016			Index Future	475.4700	475.4700	475.2370	475.2370	(0.049)	0.0000	0.0000	0
2015/08/14	AL7T	05/11/2015			Index Future	553.5880	553.5880	553.2490	553.2490	(0.061)	0.0000	0.0000	1
2015/08/14	AL7T	04/02/2016			Index Future	563.0570	563.0570	562.7150	562.7150	(0.061)	0.0000	0.0000	0
2015/08/14	ALBI	05/11/2015			Index Future	506.2570	506.2570	506.0480	506.0480	(0.041)	0.0000	0.0000	456
2015/08/14	ALBI	04/02/2016			Index Future	514.9160	514.9160	514.7060	514.7060	(0.041)	0.0000	0.0000	152
2015/08/14	ALBI	05/05/2016			Index Future	524.1140	524.1140	523.8860	523.8860	(0.044)	0.0000	0.0000	0
2015/08/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	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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2015/08/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	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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2015/08/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/14	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	EL28	05/11/2015			Bond Future	127.9623	127.9623	127.9566	127.9566	(0.004)	0.0000	0.0000	0
2015/08/14	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	EL28	05/11/2015	126.99	Call	Bond Future	972.3200	0.9723	966.5700	0.9666	(0.591)	0	0	0
2015/08/14	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	EL28	05/11/2015	127.00	Call	Bond Future	962.3200	0.9623	956.5700	0.9566	(0.598)	0	0	0
2015/08/14	EL28	05/11/2015	127.01	Call	Bond Future	952.3200	0.9523	946.5700	0.9466	(0.604)	0	0	0
2015/08/14	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	EL28	04/02/2016			Bond Future	130.1615	130.1615	130.1564	130.1564	(0.004)	0.0000	0.0000	0
2015/08/14	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	EL28	04/02/2016	128.99	Call	Bond Future	1,171.5400	1.1715	1,166.3800	1.1664	(0.440)	0	0	0
2015/08/14	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	EL28	04/02/2016	129.00	Call	Bond Future	1,161.5400	1.1615	1,156.3800	1.1564	(0.444)	0	0	0
2015/08/14	EL28	04/02/2016	129.01	Call	Bond Future	1,151.5400	1.1515	1,146.3800	1.1464	(0.448)	0	0	0
2015/08/14	ES33	05/11/2015	9.00	Put	Bond Future	5,284.9300	5.2849	5,278.6500	5.2787	(0.119)	0	0	0
2015/08/14	ES33	05/11/2015			Bond Future	9.6985	82.6484	9.6977	82.6547	(0.009)	0.0000	0.0000	6,441
2015/08/14	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	ES33	05/11/2015	8.99	Put	Bond Future	5,364.2600	5.3643	5,357.9800	5.3580	(0.117)	0	0	0
2015/08/14	ES33	05/11/2015	9.01	Put	Bond Future	5,205.7000	5.2057	5,199.4200	5.1994	(0.121)	0	0	0
2015/08/14	ES33	04/02/2016	10.01	Call	Bond Future	1,627.0600	1.6271	1,633.7400	1.6337	0.411	0	0	0
2015/08/14	ES33	04/02/2016			Bond Future	9.7777	84.0625	9.7768	84.0692	(0.010)	0.0000	0.0000	0
2015/08/14	ES33	04/02/2016	9.99	Call	Bond Future	1,488.9300	1.4889	1,495.6100	1.4956	0.449	0	0	0
2015/08/14	ES33	04/02/2016	10.00	Call	Bond Future	1,558.0400	1.5580	1,564.7200	1.5647	0.429	0	0	0
2015/08/14	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	ES33	05/05/2016	10.01	Call	Bond Future	1,121.0500	1.1211	1,125.6100	1.1256	0.407	0	0	0
2015/08/14	ES33	05/05/2016			Bond Future	9.8486	81.7743	9.8479	81.7789	(0.007)	0.0000	0.0000	0
2015/08/14	ES33	05/05/2016	9.99	Call	Bond Future	983.4100	0.9834	987.9700	0.9880	0.464	0	0	0
2015/08/14	ES33	05/05/2016	10.00	Call	Bond Future	1,052.2800	1.0523	1,056.8400	1.0568	0.433	0	0	0
2015/08/14	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GOVI	05/11/2015			GOVI	502.1270	502.1270	501.9010	501.9010	(0.045)	0.0000	0.0000	441
2015/08/14	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GOVI	05/11/2015	529.99	Put	GOVI	278,630.0000	27.8630	280,890.0000	28.0890	0.811	0	0	0
2015/08/14	GOVI	05/11/2015	530.01	Put	GOVI	278,830.0000	27.8830	281,090.0000	28.1090	0.811	0	0	0

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2015/08/14	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GOVI	05/11/2015	530.00	Put	GOVI	278,730.0000		27.8730	280,990.0000	28.0990	0.811	0	0	0
2015/08/14	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GOVI	04/02/2016			GOVI	510.7160		510.7160	510.4880	510.4880	(0.045)	0.0000	0.0000	26
2015/08/14	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GOVI	04/02/2016	511.99	Put	GOVI	12,740.0000		1.2740	15,020.0000	1.5020	17.896	0	0	0
2015/08/14	GOVI	04/02/2016	512.01	Put	GOVI	12,940.0000		1.2940	15,220.0000	1.5220	17.620	0	0	0
2015/08/14	GOVI	04/02/2016	512.00	Put	GOVI	12,840.0000		1.2840	15,120.0000	1.5120	17.757	0	0	0
2015/08/14	GOVI	05/05/2016	518.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GOVI	05/05/2016			GOVI	519.8390		519.8390	519.5930	519.5930	(0.047)	0.0000	0.0000	0
2015/08/14	GOVI	05/05/2016	518.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GOVI	05/05/2016	518.01	Call	GOVI	18,290.0000		1.8290	15,830.0000	1.5830	(13.450)	0	0	0
2015/08/14	GOVI	05/05/2016	517.99	Call	GOVI	18,490.0000		1.8490	16,030.0000	1.6030	(13.304)	0	0	0
2015/08/14	GOVI	05/05/2016	518.00	Call	GOVI	18,390.0000		1.8390	15,930.0000	1.5930	(13.377)	0	0	0
2015/08/14	GOVI	05/05/2016	517.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/14	IGOV	05/11/2015			Index Future	236.0310		236.0310	236.2720	236.2720	0.102	0.0000	0.0000	973
2015/08/14	IGOV	04/02/2016			Index Future	240.0870		240.0870	240.3330	240.3330	0.102	0.0000	0.0000	82
2015/08/14	IGOV	05/05/2016			Index Future	244.3940		244.3940	244.6390	244.6390	0.100	0.0000	0.0000	0
2015/08/14	ILBI	05/11/2015			Index Future	639.5970		639.5970	640.2260	640.2260	0.098	0.0000	0.0000	0
2015/08/14	ILBI	04/02/2016			Index Future	650.5760		650.5760	651.2140	651.2140	0.098	0.0000	0.0000	160
2015/08/14	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/14	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/14	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/14	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/14	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/14	JBAF	19/08/2015			Jibar Tradeable Future	6.3200		93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/08/14	JBAF	16/09/2015			Jibar Tradeable Future	6.3600		93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/08/14	JBAF	21/10/2015			Jibar Tradeable Future	6.4600		93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/08/14	JBAF	18/11/2015			Jibar Tradeable Future	6.4900		93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2015/08/14	JBAF	15/12/2015			Jibar Tradeable Future	6.6000		93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/08/14	JBAF	17/02/2016			Jibar Tradeable Future	6.7500		93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,000
2015/08/14	JBAF	16/03/2016			Jibar Tradeable Future	6.7900		93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2015/08/14	JBAF	15/06/2016			Jibar Tradeable Future	7.0200		92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2015/08/14	JBAF	21/09/2016			Jibar Tradeable Future	7.2200		92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/08/14	JBAF	21/12/2016			Jibar Tradeable Future	7.3700		92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2015/08/14	JBAF	15/03/2017			Jibar Tradeable Future	7.4700		92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0



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2015/08/14	JBAF	21/06/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2015/08/14	R023	05/11/2015			Bond Future	8.0514	99.8614	8.0613	99.8084	0.122	0.0000	0.0000	17,815
2015/08/14	R023	05/11/2015	7.99	Put	Bond Future	1,570.8400	1.5708	1,590.8400	1.5908	1.273	0	0	0
2015/08/14	R023	05/11/2015	8.01	Put	Bond Future	1,514.3200	1.5143	1,533.6300	1.5336	1.275	0	0	0
2015/08/14	R023	05/11/2015	7.99	Call	Bond Future	1,239.1500	1.2392	1,206.1400	1.2061	(2.664)	0	0	0
2015/08/14	R023	05/11/2015	8.00	Put	Bond Future	1,542.1200	1.5421	1,561.7800	1.5618	1.275	0	0	0
2015/08/14	R023	05/11/2015	8.00	Call	Bond Future	1,264.5200	1.2645	1,231.1700	1.2312	(2.637)	0	0	0
2015/08/14	R023	05/11/2015	8.01	Call	Bond Future	1,290.7800	1.2908	1,257.0800	1.2571	(2.611)	0	0	0
2015/08/14	R023	04/02/2016	8.01	Put	Bond Future	2,109.7300	2.1097	2,133.2400	2.1332	1.114	0	0	0
2015/08/14	R023	04/02/2016			Bond Future	8.1074	101.5698	8.1176	101.5163	0.126	0.0000	0.0000	1,050
2015/08/14	R023	04/02/2016	8.00	Put	Bond Future	2,138.1400	2.1381	2,161.9000	2.1619	1.111	0	0	0
2015/08/14	R023	04/02/2016	8.01	Call	Bond Future	1,598.8900	1.5989	1,568.9100	1.5689	(1.875)	0	0	0
2015/08/14	R023	04/02/2016	7.99	Call	Bond Future	1,550.8800	1.5509	1,521.4000	1.5214	(1.901)	0	0	0
2015/08/14	R023	04/02/2016	8.00	Call	Bond Future	1,574.6400	1.5746	1,544.9100	1.5449	(1.888)	0	0	0
2015/08/14	R023	04/02/2016	7.99	Put	Bond Future	2,167.0800	2.1671	2,191.0900	2.1911	1.108	0	0	0
2015/08/14	R023	05/05/2016			Bond Future	8.1452	99.4559	8.1564	99.3988	0.138	0.0000	0.0000	0
2015/08/14	R023	05/05/2016	8.24	Put	Bond Future	2,104.5100	2.1045	2,126.2800	2.1263	1.034	0	0	0
2015/08/14	R023	05/05/2016	8.26	Put	Bond Future	2,059.1700	2.0592	2,080.5600	2.0806	1.039	0	0	0
2015/08/14	R023	05/05/2016	8.24	Call	Bond Future	2,584.9800	2.5850	2,549.5900	2.5496	(1.369)	0	0	0
2015/08/14	R023	05/05/2016	8.25	Put	Bond Future	2,081.4100	2.0814	2,102.9900	2.1030	1.037	0	0	0
2015/08/14	R023	05/05/2016	8.25	Call	Bond Future	2,612.3800	2.6124	2,576.8000	2.5768	(1.362)	0	0	0
2015/08/14	R023	05/05/2016	8.26	Call	Bond Future	2,640.6100	2.6406	2,604.8400	2.6048	(1.355)	0	0	0
2015/08/14	R186	05/11/2015	7.75	Put	Bond Future	4,414.0900	4.4141	4,462.5600	4.4626	1.098	0	0	0
2015/08/14	R186	05/11/2015	8.25	Put	Bond Future	1,919.1800	1.9192	1,942.5300	1.9425	1.217	0	0	8,690
2015/08/14	R186	05/11/2015	8.45	Call	Bond Future	3,331.9700	3.3320	3,268.6900	3.2687	(1.899)	0	0	0
2015/08/14	R186	05/11/2015	8.24	Call	Bond Future	2,337.0200	2.3370	2,282.3300	2.2823	(2.340)	0	0	0
2015/08/14	R186	05/11/2015	8.85	Put	Bond Future	527.8200	0.5278	532.7600	0.5328	0.936	0	0	843
2015/08/14	R186	05/11/2015			Bond Future	8.1924	120.6814	8.2022	120.6029	0.120	0.0000	0.0000	32,501
2015/08/14	R186	05/11/2015	9.00	Put	Bond Future	364.0900	0.3641	366.9700	0.3670	0.791	0	0	2,600
2015/08/14	R186	05/11/2015	8.22	Call	Bond Future	2,253.5000	2.2535	2,199.7300	2.1997	(2.386)	0	0	0
2015/08/14	R186	05/11/2015	8.24	Put	Bond Future	1,956.5400	1.9565	1,980.3400	1.9803	1.216	0	0	0
2015/08/14	R186	05/11/2015	8.35	Put	Bond Future	1,583.2600	1.5833	1,602.3000	1.6023	1.203	0	0	9,430
2015/08/14	R186	05/11/2015	8.26	Put	Bond Future	1,883.4700	1.8835	1,906.3700	1.9064	1.216	0	0	0
2015/08/14	R186	05/11/2015	8.50	Put	Bond Future	1,166.3700	1.1664	1,179.8700	1.1799	1.157	0	0	4,666
2015/08/14	R186	05/11/2015	8.55	Put	Bond Future	1,048.3400	1.0483	1,060.2400	1.0602	1.135	0	0	4,667
2015/08/14	R186	05/11/2015	7.73	Call	Bond Future	758.0200	0.7580	729.0000	0.7290	(3.828)	0	0	169
2015/08/14	R186	05/11/2015	7.86	Call	Bond Future	1,054.0100	1.0540	1,018.3500	1.0183	(3.383)	0	0	674
2015/08/14	R186	05/11/2015	8.35	Call	Bond Future	2,835.8200	2.8358	2,776.3700	2.7764	(2.096)	0	0	843
2015/08/14	R186	05/11/2015	8.45	Put	Bond Future	1,294.3400	1.2943	1,309.5500	1.3096	1.175	0	0	6,308
2015/08/14	R186	05/11/2015	8.85	Call	Bond Future	5,633.6700	5.6337	5,560.1200	5.5601	(1.306)	0	0	0
2015/08/14	R186	05/11/2015	9.00	Call	Bond Future	6,591.4800	6.5915	6,515.8700	6.5159	(1.147)	0	0	0
2015/08/14	R186	05/11/2015	7.73	Put	Bond Future	4,540.2100	4.5402	4,589.6800	4.5897	1.090	0	0	0
2015/08/14	R186	05/11/2015	7.75	Call	Bond Future	798.9200	0.7989	768.9000	0.7689	(3.758)	0	0	1,200
2015/08/14	R186	05/11/2015	7.86	Put	Bond Future	3,756.1500	3.7562	3,798.9800	3.7990	1.140	0	0	0
2015/08/14	R186	05/11/2015	8.25	Call	Bond Future	2,379.3100	2.3793	2,324.1700	2.3242	(2.317)	0	0	0
2015/08/14	R186	05/11/2015	8.22	Put	Bond Future	2,032.5400	2.0325	2,057.2600	2.0573	1.216	0	0	1,090

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2015/08/14	R186	05/11/2015	8.26	Call	Bond Future	2,423.1800	2.4232	2,367.5900	2.3676	(2.294)	0	0	0
2015/08/14	R186	05/11/2015	8.50	Call	Bond Future	3,593.8000	3.5938	3,528.8100	3.5288	(1.808)	0	0	0
2015/08/14	R186	05/11/2015	8.55	Call	Bond Future	3,863.7600	3.8638	3,797.1700	3.7972	(1.723)	0	0	0
2015/08/14	R186	04/02/2016	7.50	Call	Bond Future	892.0200	0.8920	868.5800	0.8686	(2.628)	0	0	0
2015/08/14	R186	04/02/2016			Bond Future	8.2381	117.4472	8.2482	117.3678	0.123	0.0000	0.0000	5,365
2015/08/14	R186	04/02/2016	7.51	Call	Bond Future	910.0900	0.9101	886.3200	0.8863	(2.612)	0	0	0
2015/08/14	R186	04/02/2016	7.49	Call	Bond Future	874.4500	0.8744	851.3200	0.8513	(2.645)	0	0	0
2015/08/14	R186	04/02/2016	7.50	Put	Bond Future	6,884.2700	6.8843	6,940.1900	6.9402	0.812	0	0	0
2015/08/14	R186	04/02/2016	7.49	Put	Bond Future	6,950.7200	6.9507	7,006.9500	7.0070	0.809	0	0	0
2015/08/14	R186	04/02/2016	7.51	Put	Bond Future	6,818.4000	6.8184	6,873.9900	6.8740	0.815	0	0	0
2015/08/14	R186	05/05/2016			Bond Future	8.2746	119.5470	8.2856	119.4629	0.132	0.0000	0.0000	0
2015/08/14	R186	05/05/2016	8.34	Call	Bond Future	3,982.7900	3.9828	3,930.8200	3.9308	(1.305)	0	0	0
2015/08/14	R186	05/05/2016	8.35	Call	Bond Future	4,024.4200	4.0244	3,972.1700	3.9722	(1.298)	0	0	0
2015/08/14	R186	05/05/2016	8.33	Call	Bond Future	3,941.3800	3.9414	3,889.6800	3.8897	(1.312)	0	0	0
2015/08/14	R186	05/05/2016	8.35	Put	Bond Future	3,446.5500	3.4465	3,478.3400	3.4783	0.922	0	0	0
2015/08/14	R186	05/05/2016	7.56	Put	Bond Future	7,211.8300	7.2118	7,266.5000	7.2665	0.758	0	0	0
2015/08/14	R186	05/05/2016	8.34	Put	Bond Future	3,481.3700	3.4814	3,513.4400	3.5134	0.921	0	0	0
2015/08/14	R186	05/05/2016	7.56	Call	Bond Future	1,532.6300	1.5326	1,503.2600	1.5033	(1.916)	0	0	0
2015/08/14	R186	05/05/2016	8.33	Put	Bond Future	3,516.4700	3.5165	3,548.8100	3.5488	0.920	0	0	0
2015/08/14	R186	04/08/2016	8.51	Put	Bond Future	3,565.3000	3.5653	3,595.6900	3.5957	0.852	0	0	0
2015/08/14	R186	04/08/2016			Bond Future	8.3062	116.4613	8.3175	116.3762	0.136	0.0000	0.0000	0
2015/08/14	R186	04/08/2016	8.50	Put	Bond Future	3,596.0300	3.5960	3,626.6500	3.6267	0.851	0	0	0
2015/08/14	R186	04/08/2016	8.51	Call	Bond Future	5,088.5700	5.0886	5,033.8400	5.0338	(1.076)	0	0	0
2015/08/14	R186	04/08/2016	8.49	Call	Bond Future	5,002.4100	5.0024	4,948.1400	4.9481	(1.085)	0	0	0
2015/08/14	R186	04/08/2016	8.50	Call	Bond Future	5,045.1800	5.0452	4,990.6800	4.9907	(1.080)	0	0	0
2015/08/14	R186	04/08/2016	8.49	Put	Bond Future	3,627.4400	3.6274	3,658.2900	3.6583	0.850	0	0	0
2015/08/14	R197	05/11/2015	295.00	Call	Bond Future	3,017.5400	3.0175	3,000.2800	3.0003	(0.572)	0	0	0
2015/08/14	R197	05/11/2015			Bond Future	298.0175	298.0175	298.0003	298.0003	(0.006)	0.0000	0.0000	927
2015/08/14	R197	05/11/2015	294.99	Call	Bond Future	3,027.5400	3.0275	3,010.2800	3.0103	(0.570)	0	0	0
2015/08/14	R197	05/11/2015	295.01	Call	Bond Future	3,007.5400	3.0075	2,990.2800	2.9903	(0.574)	0	0	0
2015/08/14	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R197	04/02/2016			Bond Future	296.7835	296.7835	296.7674	296.7674	(0.005)	0.0000	0.0000	0
2015/08/14	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R197	04/02/2016	296.99	Put	Bond Future	206.4500	0.2064	222.5800	0.2226	7.813	0	0	0
2015/08/14	R197	04/02/2016	297.01	Put	Bond Future	226.4500	0.2264	242.5800	0.2426	7.123	0	0	0
2015/08/14	R197	04/02/2016	297.00	Put	Bond Future	216.4500	0.2164	232.5800	0.2326	7.452	0	0	0
2015/08/14	R202	05/11/2015			Bond Future	242.4606	242.4606	243.1329	243.1329	0.277	0.0000	0.0000	52,921
2015/08/14	R202	05/11/2015	245.99	Put	Bond Future	3,529.3700	3.5294	2,857.1400	2.8571	(19.047)	0	0	0
2015/08/14	R202	05/11/2015	246.01	Put	Bond Future	3,549.3700	3.5494	2,877.1400	2.8771	(18.939)	0	0	0
2015/08/14	R202	05/11/2015	246.00	Put	Bond Future	3,539.3700	3.5394	2,867.1400	2.8671	(18.993)	0	0	0
2015/08/14	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/14	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R202	04/02/2016			Bond Future	243.2514	243.2514	243.9365	243.9365	0.282	0.0000	0.0000	0
2015/08/14	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R202	04/02/2016	239.99	Call	Bond Future	3,261.4400	3.2614	3,946.5500	3.9465	21.006	0	0	0
2015/08/14	R202	04/02/2016	240.00	Call	Bond Future	3,251.4400	3.2514	3,936.5500	3.9365	21.071	0	0	0
2015/08/14	R202	04/02/2016	240.01	Call	Bond Future	3,241.4400	3.2414	3,926.5500	3.9265	21.136	0	0	0
2015/08/14	R203	05/11/2015	5.99	Call	Bond Future	4.3100	0.0043	3.8900	0.0039	(9.745)	0	0	0
2015/08/14	R203	05/11/2015	6.00	Put	Bond Future	2,111.3200	2.1113	2,129.5900	2.1296	0.865	0	0	0
2015/08/14	R203	05/11/2015			Bond Future	7.2071	103.0268	7.2179	103.0081	0.151	0.0000	0.0000	14,092
2015/08/14	R203	05/11/2015	6.00	Call	Bond Future	4.5400	0.0045	4.1000	0.0041	(9.692)	0	0	0
2015/08/14	R203	05/11/2015	6.01	Call	Bond Future	4.7800	0.0048	4.3300	0.0043	(9.414)	0	0	0
2015/08/14	R203	05/11/2015	5.99	Put	Bond Future	2,128.7800	2.1288	2,147.0700	2.1471	0.859	0	0	0
2015/08/14	R203	05/11/2015	6.01	Put	Bond Future	2,093.8700	2.0939	2,112.1300	2.1121	0.872	0	0	0
2015/08/14	R203	04/02/2016	7.25	Put	Bond Future	353.8500	0.3538	362.3000	0.3623	2.388	0	0	0
2015/08/14	R203	04/02/2016	7.26	Put	Bond Future	346.5800	0.3466	354.9100	0.3549	2.403	0	0	0
2015/08/14	R203	04/02/2016			Bond Future	7.2586	104.7895	7.2710	104.7709	0.171	0.0000	0.0000	0
2015/08/14	R203	04/02/2016	7.26	Call	Bond Future	348.7100	0.3487	338.4500	0.3384	(2.942)	0	0	0
2015/08/14	R203	04/02/2016	7.24	Call	Bond Future	333.3800	0.3334	323.3700	0.3234	(3.003)	0	0	0
2015/08/14	R203	04/02/2016	7.25	Call	Bond Future	341.0000	0.3410	330.8600	0.3309	(2.974)	0	0	0
2015/08/14	R203	04/02/2016	7.24	Put	Bond Future	361.2200	0.3612	369.8000	0.3698	2.375	0	0	0
2015/08/14	R203	05/05/2016	7.25	Put	Bond Future	525.0100	0.5250	535.0100	0.5350	1.905	0	0	0
2015/08/14	R203	05/05/2016			Bond Future	7.2576	102.4926	7.2747	102.4708	0.235	0.0000	0.0000	0
2015/08/14	R203	05/05/2016	7.26	Call	Bond Future	521.9300	0.5219	510.0600	0.5101	(2.274)	0	0	0
2015/08/14	R203	05/05/2016	7.24	Call	Bond Future	508.6200	0.5086	496.9100	0.4969	(2.302)	0	0	0
2015/08/14	R203	05/05/2016	7.25	Call	Bond Future	515.2500	0.5152	503.4600	0.5035	(2.288)	0	0	0
2015/08/14	R203	05/05/2016	7.24	Put	Bond Future	531.1400	0.5311	541.2200	0.5412	1.898	0	0	0
2015/08/14	R203	05/05/2016	7.26	Put	Bond Future	518.9400	0.5189	528.8600	0.5289	1.912	0	0	0
2015/08/14	R204	05/11/2015			Bond Future	7.5239	104.3902	7.5342	104.3621	0.136	0.0000	0.0000	19,272
2015/08/14	R204	05/11/2015	6.25	Call	Bond Future	7.4700	0.0075	6.7900	0.0068	(9.103)	0	0	0
2015/08/14	R204	05/11/2015	6.24	Put	Bond Future	3,619.1500	3.6192	3,646.6000	3.6466	0.758	0	0	0
2015/08/14	R204	05/11/2015	6.26	Put	Bond Future	3,562.4200	3.5624	3,589.8100	3.5898	0.769	0	0	0
2015/08/14	R204	05/11/2015	6.25	Put	Bond Future	3,590.7800	3.5908	3,618.2000	3.6182	0.764	0	0	0
2015/08/14	R204	05/11/2015	6.26	Call	Bond Future	7.8500	0.0079	7.1400	0.0071	(9.045)	0	0	0
2015/08/14	R204	05/11/2015	6.24	Call	Bond Future	7.1000	0.0071	6.4500	0.0065	(9.155)	0	0	0
2015/08/14	R204	04/02/2016	7.50	Call	Bond Future	646.8000	0.6468	631.8600	0.6319	(2.310)	0	0	0
2015/08/14	R204	04/02/2016			Bond Future	7.5810	102.1388	7.5920	102.1107	0.145	0.0000	0.0000	0
2015/08/14	R204	04/02/2016	7.51	Call	Bond Future	658.9900	0.6590	643.8900	0.6439	(2.291)	0	0	0
2015/08/14	R204	04/02/2016	7.49	Put	Bond Future	867.3200	0.8673	880.6200	0.8806	1.533	0	0	0
2015/08/14	R204	04/02/2016	7.51	Put	Bond Future	840.1600	0.8402	853.1500	0.8531	1.546	0	0	0
2015/08/14	R204	04/02/2016	7.49	Call	Bond Future	635.0300	0.6350	620.2400	0.6202	(2.329)	0	0	0
2015/08/14	R204	04/02/2016	7.50	Put	Bond Future	853.5300	0.8535	866.6800	0.8667	1.541	0	0	0
2015/08/14	R204	05/05/2016	7.75	Call	Bond Future	1,190.2300	1.1902	1,170.9700	1.1710	(1.618)	0	0	0
2015/08/14	R204	05/05/2016			Bond Future	7.6156	103.9648	7.6290	103.9333	0.176	0.0000	0.0000	0
2015/08/14	R204	05/05/2016	7.76	Call	Bond Future	1,203.6800	1.2037	1,184.3000	1.1843	(1.610)	0	0	0

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2015/08/14	R204	05/05/2016	7.74	Put	Bond Future	885.9200	0.8859	898.2400	0.8982	1.391	0	0	0
2015/08/14	R204	05/05/2016	7.76	Put	Bond Future	865.6500	0.8656	877.7500	0.8778	1.398	0	0	0
2015/08/14	R204	05/05/2016	7.74	Call	Bond Future	1,177.2200	1.1772	1,158.0600	1.1581	(1.628)	0	0	0
2015/08/14	R204	05/05/2016	7.75	Put	Bond Future	875.5600	0.8756	887.7800	0.8878	1.396	0	0	0
2015/08/14	R207	05/11/2015	7.76	Call	Bond Future	905.8400	0.9058	873.1400	0.8731	(3.610)	0	0	0
2015/08/14	R207	05/11/2015			Bond Future	7.7324	100.6136	7.7478	100.5603	0.198	0.0000	0.0000	37,422
2015/08/14	R207	05/11/2015	7.74	Call	Bond Future	869.6200	0.8696	837.6100	0.8376	(3.681)	0	0	0
2015/08/14	R207	05/11/2015	7.50	Call	Bond Future	505.3200	0.5053	481.9300	0.4819	(4.629)	0	0	19
2015/08/14	R207	05/11/2015	7.75	Call	Bond Future	887.5300	0.8875	855.1700	0.8552	(3.646)	0	0	0
2015/08/14	R207	05/11/2015	7.43	Call	Bond Future	422.4200	0.4224	401.5300	0.4015	(4.945)	0	0	53
2015/08/14	R207	05/11/2015	7.74	Put	Bond Future	843.2500	0.8433	864.6000	0.8646	2.532	0	0	0
2015/08/14	R207	05/11/2015	7.43	Put	Bond Future	1,481.6300	1.4816	1,514.1000	1.5141	2.192	0	0	0
2015/08/14	R207	05/11/2015	7.76	Put	Bond Future	809.9300	0.8099	830.5900	0.8306	2.551	0	0	0
2015/08/14	R207	05/11/2015	7.50	Put	Bond Future	1,318.1300	1.3181	1,348.1000	1.3481	2.274	0	0	0
2015/08/14	R207	05/11/2015	7.75	Put	Bond Future	826.3800	0.8264	847.3800	0.8474	2.541	0	0	0
2015/08/14	R207	04/02/2016	7.49	Put	Bond Future	1,624.2600	1.6243	1,656.1900	1.6562	1.966	0	0	0
2015/08/14	R207	04/02/2016	7.27	Put	Bond Future	2,130.9600	2.1310	2,168.6400	2.1686	1.768	0	0	0
2015/08/14	R207	04/02/2016			Bond Future	7.7894	98.6928	7.8057	98.6390	0.210	0.0000	0.0000	0
2015/08/14	R207	04/02/2016	7.51	Put	Bond Future	1,582.1500	1.5822	1,613.5400	1.6135	1.984	0	0	0
2015/08/14	R207	04/02/2016	7.27	Call	Bond Future	400.8300	0.4008	384.7100	0.3847	(4.022)	0	0	43
2015/08/14	R207	04/02/2016	7.50	Call	Bond Future	643.6500	0.6436	621.5100	0.6215	(3.440)	0	0	19
2015/08/14	R207	04/02/2016	7.51	Call	Bond Future	656.0200	0.6560	633.6100	0.6336	(3.416)	0	0	0
2015/08/14	R207	04/02/2016	7.49	Call	Bond Future	631.4300	0.6314	609.5600	0.6096	(3.464)	0	0	0
2015/08/14	R207	04/02/2016	7.50	Put	Bond Future	1,603.1200	1.6031	1,634.7800	1.6348	1.975	0	0	0
2015/08/14	R207	05/05/2016	7.86	Put	Bond Future	1,345.6900	1.3457	1,371.1200	1.3711	1.890	0	0	0
2015/08/14	R207	05/05/2016			Bond Future	7.8340	100.4574	7.8525	100.3998	0.236	0.0000	0.0000	0
2015/08/14	R207	05/05/2016	7.85	Put	Bond Future	1,360.5400	1.3605	1,386.1700	1.3862	1.884	0	0	0
2015/08/14	R207	05/05/2016	7.56	Put	Bond Future	1,845.2700	1.8453	1,877.0100	1.8770	1.720	0	0	0
2015/08/14	R207	05/05/2016	7.84	Put	Bond Future	1,375.5000	1.3755	1,401.3400	1.4013	1.879	0	0	0
2015/08/14	R207	05/05/2016	7.56	Call	Bond Future	987.9500	0.9880	962.1400	0.9621	(2.612)	0	0	43
2015/08/14	R207	05/05/2016	7.85	Call	Bond Future	1,410.1600	1.4102	1,378.2400	1.3782	(2.264)	0	0	0
2015/08/14	R207	05/05/2016	7.86	Call	Bond Future	1,426.4000	1.4264	1,394.2800	1.3943	(2.252)	0	0	0
2015/08/14	R207	05/05/2016	7.84	Call	Bond Future	1,394.0100	1.3940	1,362.3000	1.3623	(2.275)	0	0	0
2015/08/14	R207	04/08/2016			Bond Future	7.8686	98.6758	7.8885	98.6176	0.253	0.0000	0.0000	0
2015/08/14	R207	04/08/2016	7.99	Put	Bond Future	1,359.7100	1.3597	1,384.2400	1.3842	1.804	0	0	0
2015/08/14	R207	04/08/2016	8.01	Put	Bond Future	1,334.4200	1.3344	1,358.6000	1.3586	1.812	0	0	0
2015/08/14	R207	04/08/2016	8.00	Put	Bond Future	1,346.8300	1.3468	1,371.1800	1.3712	1.808	0	0	0
2015/08/14	R207	04/08/2016	8.01	Call	Bond Future	1,746.8000	1.7468	1,712.8300	1.7128	(1.945)	0	0	0
2015/08/14	R207	04/08/2016	7.99	Call	Bond Future	1,713.9100	1.7139	1,680.2900	1.6803	(1.962)	0	0	0
2015/08/14	R207	04/08/2016	8.00	Call	Bond Future	1,730.1200	1.7301	1,696.3200	1.6963	(1.954)	0	0	0
2015/08/14	R208	05/11/2015			Bond Future	7.8529	95.9745	7.8680	95.9108	0.193	0.0000	0.0000	40,366
2015/08/14	R208	05/11/2015	7.74	Put	Bond Future	1,294.9800	1.2950	1,325.3000	1.3253	2.341	0	0	0
2015/08/14	R208	05/11/2015	8.48	Call	Bond Future	2,830.5000	2.8305	2,773.3800	2.7734	(2.018)	0	0	0
2015/08/14	R208	05/11/2015	7.75	Call	Bond Future	837.7700	0.8378	804.0200	0.8040	(4.029)	0	0	0
2015/08/14	R208	05/11/2015	7.76	Call	Bond Future	856.3700	0.8564	822.1900	0.8222	(3.991)	0	0	0
2015/08/14	R208	05/11/2015	7.74	Call	Bond Future	819.4400	0.8194	786.1100	0.7861	(4.067)	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
2015/08/14	R208	05/11/2015	8.48	Put	Bond Future	240.1400	0.2401	246.6700	0.2467	2.719	0	0	2,200
2015/08/14	R208	05/11/2015	7.76	Put	Bond Future	1,247.4500	1.2475	1,276.9200	1.2769	2.362	0	0	0
2015/08/14	R208	05/11/2015	7.75	Put	Bond Future	1,271.0700	1.2711	1,300.9700	1.3010	2.352	0	0	0
2015/08/14	R208	04/02/2016			Bond Future	7.9057	97.6167	7.9217	97.5523	0.202	0.0000	0.0000	0
2015/08/14	R208	04/02/2016	7.74	Put	Bond Future	1,714.6400	1.7146	1,747.9000	1.7479	1.940	0	0	0
2015/08/14	R208	04/02/2016	7.76	Put	Bond Future	1,668.4600	1.6685	1,701.0900	1.7011	1.956	0	0	0
2015/08/14	R208	04/02/2016	7.75	Put	Bond Future	1,691.4400	1.6914	1,724.3900	1.7244	1.948	0	0	0
2015/08/14	R208	04/02/2016	7.76	Call	Bond Future	1,078.0700	1.0781	1,046.3500	1.0464	(2.942)	0	0	0
2015/08/14	R208	04/02/2016	7.74	Call	Bond Future	1,042.8800	1.0429	1,011.7900	1.0118	(2.981)	0	0	0
2015/08/14	R208	04/02/2016	7.75	Call	Bond Future	1,060.3800	1.0604	1,028.9800	1.0290	(2.961)	0	0	0
2015/08/14	R208	05/05/2016	7.99	Call	Bond Future	1,827.5800	1.8276	1,788.7300	1.7887	(2.126)	0	0	0
2015/08/14	R208	05/05/2016	8.00	Put	Bond Future	1,635.8800	1.6359	1,664.9800	1.6650	1.779	0	0	0
2015/08/14	R208	05/05/2016			Bond Future	7.9452	95.9600	7.9628	95.8918	0.222	0.0000	0.0000	0
2015/08/14	R208	05/05/2016	8.00	Call	Bond Future	1,847.8700	1.8479	1,808.7900	1.8088	(2.115)	0	0	0
2015/08/14	R208	05/05/2016	8.01	Call	Bond Future	1,868.9500	1.8690	1,829.6200	1.8296	(2.104)	0	0	0
2015/08/14	R208	05/05/2016	7.99	Put	Bond Future	1,654.2200	1.6542	1,683.5500	1.6835	1.773	0	0	0
2015/08/14	R208	05/05/2016	8.01	Put	Bond Future	1,618.3400	1.6183	1,647.1900	1.6472	1.783	0	0	0
2015/08/14	R209	05/11/2015	7.99	Put	Bond Future	6,377.5400	6.3775	6,366.6400	6.3666	(0.171)	0	0	0
2015/08/14	R209	05/11/2015	9.25	Call	Bond Future	4,755.4800	4.7555	4,748.1900	4.7482	(0.153)	0	0	0
2015/08/14	R209	05/11/2015			Bond Future	8.7172	77.3552	8.7167	77.3592	(0.006)	0.0000	0.0000	24,850
2015/08/14	R209	05/11/2015	8.01	Put	Bond Future	6,229.3200	6.2293	6,218.2000	6.2182	(0.179)	0	0	0
2015/08/14	R209	05/11/2015	9.16	Put	Bond Future	951.0900	0.9511	938.9200	0.9389	(1.280)	0	0	640
2015/08/14	R209	05/11/2015	7.99	Call	Bond Future	411.8100	0.4118	404.8700	0.4049	(1.685)	0	0	0
2015/08/14	R209	05/11/2015	8.00	Put	Bond Future	6,303.2200	6.3032	6,292.2100	6.2922	(0.175)	0	0	0
2015/08/14	R209	05/11/2015	8.50	Put	Bond Future	3,175.5900	3.1756	3,160.5800	3.1606	(0.473)	0	0	0
2015/08/14	R209	05/11/2015	9.25	Put	Bond Future	788.2000	0.7882	776.9500	0.7769	(1.427)	0	0	900
2015/08/14	R209	05/11/2015	8.00	Call	Bond Future	424.1600	0.4242	417.1100	0.4171	(1.662)	0	0	0
2015/08/14	R209	05/11/2015	8.01	Call	Bond Future	436.7900	0.4368	429.6300	0.4296	(1.639)	0	0	0
2015/08/14	R209	05/11/2015	9.16	Call	Bond Future	4,270.4800	4.2705	4,262.2700	4.2623	(0.192)	0	0	0
2015/08/14	R209	05/11/2015	8.50	Call	Bond Future	1,463.0300	1.4630	1,451.9800	1.4520	(0.755)	0	0	900
2015/08/14	R209	04/02/2016	8.74	Call	Bond Future	3,084.0800	3.0841	3,077.2400	3.0772	(0.222)	0	0	0
2015/08/14	R209	04/02/2016	8.75	Put	Bond Future	3,203.9600	3.2040	3,192.8400	3.1928	(0.347)	0	0	0
2015/08/14	R209	04/02/2016			Bond Future	8.7607	78.6789	8.7601	78.6832	(0.006)	0.0000	0.0000	400
2015/08/14	R209	04/02/2016	8.75	Call	Bond Future	3,121.6400	3.1216	3,114.8200	3.1148	(0.218)	0	0	0
2015/08/14	R209	04/02/2016	9.52	Put	Bond Future	1,189.8800	1.1899	1,181.6000	1.1816	(0.696)	0	0	2,200
2015/08/14	R209	04/02/2016	8.76	Call	Bond Future	3,160.7500	3.1607	3,153.9400	3.1539	(0.215)	0	0	0
2015/08/14	R209	04/02/2016	8.74	Put	Bond Future	3,243.3800	3.2434	3,232.2400	3.2322	(0.343)	0	0	0
2015/08/14	R209	04/02/2016	9.52	Call	Bond Future	6,700.1300	6.7001	6,696.1500	6.6962	(0.059)	0	0	0
2015/08/14	R209	04/02/2016	8.76	Put	Bond Future	3,166.2000	3.1662	3,155.0900	3.1551	(0.351)	0	0	0
2015/08/14	R209	05/05/2016			Bond Future	8.7979	76.9358	8.7976	76.9381	(0.003)	0.0000	0.0000	0
2015/08/14	R209	05/05/2016	9.00	Call	Bond Future	4,734.5500	4.7345	4,728.5900	4.7286	(0.126)	0	0	0
2015/08/14	R209	05/05/2016	8.99	Put	Bond Future	3,250.3500	3.2504	3,242.1000	3.2421	(0.254)	0	0	0
2015/08/14	R209	05/05/2016	9.01	Put	Bond Future	3,187.3400	3.1873	3,179.1200	3.1791	(0.258)	0	0	0
2015/08/14	R209	05/05/2016	9.00	Put	Bond Future	3,218.7200	3.2187	3,210.4800	3.2105	(0.256)	0	0	0
2015/08/14	R209	05/05/2016	9.01	Call	Bond Future	4,776.9900	4.7770	4,771.0500	4.7711	(0.124)	0	0	0
2015/08/14	R209	05/05/2016	8.99	Call	Bond Future	4,692.2500	4.6923	4,686.2800	4.6863	(0.127)	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
2015/08/14	R210	05/11/2015			Bond Future	183.4399	183.4399	183.4293	183.4293	(0.006)	0.0000	0.0000	1,698
2015/08/14	R210	05/11/2015	182.00	Call	Bond Future	1,439.9000	1.4399	1,429.3400	1.4293	(0.733)	0	0	0
2015/08/14	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R210	05/11/2015	182.01	Call	Bond Future	1,429.9000	1.4299	1,419.3400	1.4193	(0.739)	0	0	0
2015/08/14	R210	05/11/2015	181.99	Call	Bond Future	1,449.9000	1.4499	1,439.3400	1.4393	(0.728)	0	0	0
2015/08/14	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R210	04/02/2016			Bond Future	186.5922	186.5922	186.5825	186.5825	(0.005)	0.0000	0.0000	0
2015/08/14	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R210	04/02/2016	184.99	Call	Bond Future	1,602.2100	1.6022	1,592.4900	1.5925	(0.607)	0	0	0
2015/08/14	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R210	04/02/2016	185.00	Call	Bond Future	1,592.2100	1.5922	1,582.4900	1.5825	(0.610)	0	0	0
2015/08/14	R210	04/02/2016	185.01	Call	Bond Future	1,582.2100	1.5822	1,572.4900	1.5725	(0.614)	0	0	0
2015/08/14	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R211	05/11/2015			Bond Future	136.4277	136.4277	136.4172	136.4172	(0.008)	0.0000	0.0000	0
2015/08/14	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R211	05/11/2015	134.99	Call	Bond Future	1,437.7200	1.4377	1,427.2100	1.4272	(0.731)	0	0	0
2015/08/14	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R211	05/11/2015	135.00	Call	Bond Future	1,427.7200	1.4277	1,417.2100	1.4172	(0.736)	0	0	0
2015/08/14	R211	05/11/2015	135.01	Call	Bond Future	1,417.7200	1.4177	1,407.2100	1.4072	(0.741)	0	0	0
2015/08/14	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R211	04/02/2016			Bond Future	137.0758	137.0758	137.0657	137.0657	(0.007)	0.0000	0.0000	1,120
2015/08/14	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R211	04/02/2016	138.99	Put	Bond Future	1,914.2200	1.9142	1,924.2900	1.9243	0.526	0	0	0
2015/08/14	R211	04/02/2016	139.01	Put	Bond Future	1,934.2200	1.9342	1,944.2900	1.9443	0.521	0	0	0
2015/08/14	R211	04/02/2016	139.00	Put	Bond Future	1,924.2200	1.9242	1,934.2900	1.9343	0.523	0	0	0
2015/08/14	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R212	05/11/2015			Bond Future	143.5397	143.5397	143.5310	143.5310	(0.006)	0.0000	0.0000	928
2015/08/14	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R212	05/11/2015	145.99	Put	Bond Future	2,450.3300	2.4503	2,458.9900	2.4590	0.353	0	0	0
2015/08/14	R212	05/11/2015	146.01	Put	Bond Future	2,470.3300	2.4703	2,478.9900	2.4790	0.351	0	0	0
2015/08/14	R212	05/11/2015	146.00	Put	Bond Future	2,460.3300	2.4603	2,468.9900	2.4690	0.352	0	0	0
2015/08/14	R212	04/02/2016			Bond Future	144.1444	144.1444	144.1362	144.1362	(0.006)	0.0000	0.0000	0
2015/08/14	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R212	04/02/2016	145.99	Put	Bond Future	1,845.6300	1.8456	1,853.8300	1.8538	0.444	0	0	0
2015/08/14	R212	04/02/2016	146.01	Put	Bond Future	1,865.6300	1.8656	1,873.8300	1.8738	0.440	0	0	0
2015/08/14	R212	04/02/2016	146.00	Put	Bond Future	1,855.6300	1.8556	1,863.8300	1.8638	0.442	0	0	0
2015/08/14	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R213	05/11/2015	7.76	Call	Bond Future	260.4500	0.2605	247.0300	0.2470	(5.153)	0	0	0
2015/08/14	R213	05/11/2015			Bond Future	8.6130	87.7803	8.6227	87.7064	0.113	0.0000	0.0000	19,520
2015/08/14	R213	05/11/2015	7.74	Call	Bond Future	244.2100	0.2442	231.4200	0.2314	(5.237)	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
2015/08/14	R213	05/11/2015	7.75	Call	Bond Future	252.0700	0.2521	238.9800	0.2390	(5.193)	0	0	0
2015/08/14	R213	05/11/2015	7.74	Put	Bond Future	7,250.9000	7.2509	7,312.0700	7.3121	0.844	0	0	0
2015/08/14	R213	05/11/2015	7.76	Put	Bond Future	7,097.9100	7.0979	7,158.4500	7.1585	0.853	0	0	0
2015/08/14	R213	05/11/2015	7.75	Put	Bond Future	7,174.0900	7.1741	7,234.9600	7.2350	0.848	0	0	0
2015/08/14	R213	04/02/2016			Bond Future	8.6634	89.2820	8.6734	89.2071	0.115	0.0000	0.0000	0
2015/08/14	R213	04/02/2016	8.75	Call	Bond Future	3,355.6700	3.3557	3,305.9700	3.3060	(1.481)	0	0	0
2015/08/14	R213	04/02/2016	8.74	Put	Bond Future	2,744.6200	2.7446	2,770.0600	2.7701	0.927	0	0	0
2015/08/14	R213	04/02/2016	8.76	Put	Bond Future	2,676.1300	2.6761	2,701.0000	2.7010	0.929	0	0	0
2015/08/14	R213	04/02/2016	8.75	Put	Bond Future	2,709.6000	2.7096	2,734.7600	2.7348	0.929	0	0	0
2015/08/14	R213	04/02/2016	8.76	Call	Bond Future	3,396.3500	3.3963	3,346.3600	3.3464	(1.472)	0	0	0
2015/08/14	R213	04/02/2016	8.74	Call	Bond Future	3,316.4500	3.3164	3,267.0300	3.2670	(1.490)	0	0	0
2015/08/14	R213	05/05/2016	8.74	Put	Bond Future	3,604.7800	3.6048	3,634.5500	3.6345	0.826	0	0	0
2015/08/14	R213	05/05/2016	8.76	Put	Bond Future	3,534.2800	3.5343	3,563.5600	3.5636	0.828	0	0	0
2015/08/14	R213	05/05/2016			Bond Future	8.7018	87.3288	8.7124	87.2502	0.122	0.0000	0.0000	0
2015/08/14	R213	05/05/2016	8.75	Put	Bond Future	3,568.5000	3.5685	3,598.0300	3.5980	0.828	0	0	0
2015/08/14	R213	05/05/2016	8.74	Call	Bond Future	3,887.2400	3.8872	3,838.4000	3.8384	(1.256)	0	0	0
2015/08/14	R213	05/05/2016	8.75	Call	Bond Future	3,924.7100	3.9247	3,875.6300	3.8756	(1.251)	0	0	0
2015/08/14	R213	05/05/2016	8.76	Call	Bond Future	3,964.1500	3.9642	3,914.8200	3.9148	(1.244)	0	0	0
2015/08/14	R214	05/11/2015			Bond Future	8.7569	78.4318	8.7616	78.3937	0.053	0.0000	0.0000	12,095
2015/08/14	R214	05/11/2015	7.99	Put	Bond Future	7,137.8500	7.1378	7,163.2900	7.1633	0.356	0	0	0
2015/08/14	R214	05/11/2015	8.00	Put	Bond Future	7,056.0200	7.0560	7,081.2000	7.0812	0.357	0	0	0
2015/08/14	R214	05/11/2015	8.01	Put	Bond Future	6,974.5700	6.9746	6,999.4800	6.9995	0.357	0	0	0
2015/08/14	R214	05/11/2015	7.99	Call	Bond Future	389.7900	0.3898	377.0900	0.3771	(3.258)	0	0	0
2015/08/14	R214	05/11/2015	8.00	Call	Bond Future	401.9400	0.4019	388.9800	0.3890	(3.224)	0	0	0
2015/08/14	R214	05/11/2015	8.01	Call	Bond Future	414.3000	0.4143	401.0700	0.4011	(3.193)	0	0	0
2015/08/14	R214	04/02/2016			Bond Future	8.8017	79.7735	8.8064	79.7351	0.054	0.0000	0.0000	4,620
2015/08/14	R214	04/02/2016	7.99	Put	Bond Future	8,071.9000	8.0719	8,095.1300	8.0951	0.288	0	0	0
2015/08/14	R214	04/02/2016	8.00	Call	Bond Future	989.1500	0.9892	973.7700	0.9738	(1.555)	0	0	0
2015/08/14	R214	04/02/2016	8.01	Call	Bond Future	1,008.0500	1.0081	992.4900	0.9925	(1.544)	0	0	0
2015/08/14	R214	04/02/2016	7.99	Call	Bond Future	971.3200	0.9713	956.1100	0.9561	(1.566)	0	0	0
2015/08/14	R214	04/02/2016	8.01	Put	Bond Future	7,921.3000	7.9213	7,944.1800	7.9442	0.289	0	0	0
2015/08/14	R214	04/02/2016	8.00	Put	Bond Future	7,995.9800	7.9960	8,019.0400	8.0190	0.288	0	0	0
2015/08/14	R214	05/05/2016	9.01	Call	Bond Future	4,924.6600	4.9247	4,892.9500	4.8930	(0.644)	0	0	0
2015/08/14	R214	05/05/2016			Bond Future	8.8363	77.9040	8.8414	77.8627	0.058	0.0000	0.0000	0
2015/08/14	R214	05/05/2016	8.99	Call	Bond Future	4,836.5100	4.8365	4,805.0300	4.8050	(0.651)	0	0	0
2015/08/14	R214	05/05/2016	9.00	Call	Bond Future	4,880.6400	4.8806	4,849.0400	4.8490	(0.647)	0	0	0
2015/08/14	R214	05/05/2016	8.99	Put	Bond Future	3,609.7600	3.6098	3,619.5900	3.6196	0.272	0	0	0
2015/08/14	R214	05/05/2016	9.01	Put	Bond Future	3,540.6100	3.5406	3,550.2100	3.5502	0.271	0	0	0
2015/08/14	R214	05/05/2016	9.00	Put	Bond Future	3,575.1700	3.5752	3,584.8800	3.5849	0.272	0	0	0
2015/08/14	R248	05/11/2015	8.01	Put	Bond Future	9,398.2700	9.3983	9,393.0000	9.3930	(0.056)	0	0	0
2015/08/14	R248	05/11/2015			Bond Future	8.8336	100.8051	8.8331	100.8104	(0.006)	0.0000	0.0000	47,865
2015/08/14	R248	05/11/2015	8.00	Put	Bond Future	9,521.7300	9.5217	9,516.4600	9.5165	(0.055)	0	0	0
2015/08/14	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R248	05/11/2015	7.99	Put	Bond Future	9,645.4400	9.6454	9,640.1700	9.6402	(0.055)	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
2015/08/14	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R248	04/02/2016			Bond Future	8.8803	102.5296	8.8798	102.5355	(0.006)	0.0000	0.0000	0
2015/08/14	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R248	04/02/2016	8.99	Call	Bond Future	1,133.2600	1.1333	1,139.1100	1.1391	0.516	0	0	0
2015/08/14	R248	04/02/2016	9.00	Call	Bond Future	1,235.4700	1.2355	1,241.3200	1.2413	0.474	0	0	0
2015/08/14	R248	04/02/2016	9.01	Call	Bond Future	1,337.4900	1.3375	1,343.3400	1.3433	0.437	0	0	0
2015/08/14	R248	05/05/2016			Bond Future	8.9168	99.9261	8.9165	99.9293	(0.003)	0.0000	0.0000	0
2015/08/14	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R248	05/05/2016	8.99	Call	Bond Future	753.0200	0.7530	756.2300	0.7562	0.426	0	0	0
2015/08/14	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/14	R248	05/05/2016	9.00	Call	Bond Future	855.1100	0.8551	858.3200	0.8583	0.375	0	0	0
2015/08/14	R248	05/05/2016	9.01	Call	Bond Future	957.0100	0.9570	960.2200	0.9602	0.335	0	0	0

**Total**

**479355**