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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/08/2015 TO 19/08/2015

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
2015/08/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	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
2015/08/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2025	05/11/2015			Bond Future	125.0071	125.0071	124.6127	124.6127	(0.316)	0.0000	0.0000	38
2015/08/19	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2025	05/11/2015	123.01	Call	Bond Future	1,997.1000	1.9971	1,602.6800	1.6027	(19.750)	0	0	0
2015/08/19	2025	05/11/2015	122.99	Call	Bond Future	2,017.1000	2.0171	1,622.6800	1.6227	(19.554)	0	0	0
2015/08/19	2025	05/11/2015	123.00	Call	Bond Future	2,007.1000	2.0071	1,612.6800	1.6127	(19.651)	0	0	0
2015/08/19	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2025	04/02/2016	126.01	Put	Bond Future	80.3900	0.0804	483.6300	0.4836	501.605	0	0	0
2015/08/19	2025	04/02/2016			Bond Future	125.9296	125.9296	125.5264	125.5264	(0.320)	0.0000	0.0000	0
2015/08/19	2025	04/02/2016	126.00	Put	Bond Future	70.3900	0.0704	473.6300	0.4736	572.865	0	0	0
2015/08/19	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2025	04/02/2016	125.99	Put	Bond Future	60.3900	0.0604	463.6300	0.4636	667.726	0	0	0
2015/08/19	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2030	05/11/2015			Bond Future	8.7144	96.4353	8.7329	96.2921	0.213	0.0000	0.0000	9,955
2015/08/19	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2030	05/11/2015	8.49	Put	Bond Future	1,758.9400	1.7589	1,902.0900	1.9021	8.138	0	0	0
2015/08/19	2030	05/11/2015	8.51	Put	Bond Future	1,600.3100	1.6003	1,743.4600	1.7435	8.945	0	0	0
2015/08/19	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2030	05/11/2015	8.50	Put	Bond Future	1,679.5800	1.6796	1,822.7300	1.8227	8.523	0	0	0
2015/08/19	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2030	04/02/2016			Bond Future	8.7680	94.0751	8.7873	93.9281	0.220	0.0000	0.0000	400
2015/08/19	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2030	04/02/2016	8.74	Put	Bond Future	213.4900	0.2135	360.5400	0.3605	68.879	0	0	0
2015/08/19	2030	04/02/2016	8.76	Put	Bond Future	60.7100	0.0607	207.7600	0.2078	242.217	0	0	0
2015/08/19	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2030	04/02/2016	8.75	Put	Bond Future	137.0500	0.1371	284.1000	0.2841	107.297	0	0	0
2015/08/19	2032	05/11/2015			Bond Future	8.7949	96.2253	8.8133	96.0723	0.210	0.0000	0.0000	1,579
2015/08/19	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2032	05/11/2015	7.99	Put	Bond Future	7,037.7700	7.0378	7,190.7700	7.1908	2.174	0	0	0
2015/08/19	2032	05/11/2015	8.01	Put	Bond Future	6,853.9300	6.8539	7,006.9300	7.0069	2.232	0	0	0
2015/08/19	2032	05/11/2015	8.00	Put	Bond Future	6,945.7900	6.9458	7,098.7900	7.0988	2.203	0	0	0
2015/08/19	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2032	04/02/2016			Bond Future	8.8482	97.8687	8.8673	97.7117	0.217	0.0000	0.0000	0
2015/08/19	2032	04/02/2016	8.69	Put	Bond Future	1,308.6300	1.3086	1,465.5800	1.4656	11.993	0	0	0
2015/08/19	2032	04/02/2016	8.71	Put	Bond Future	1,141.6900	1.1417	1,298.6400	1.2986	13.747	0	0	0

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2015/08/19	2032	04/02/2016	8.70	Put	Bond Future	1,225.1100	1.2251	1,382.0600	1.3821	12.811	0	0	0
2015/08/19	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2032	05/05/2016			Bond Future	8.8945	95.4582	8.9143	95.2983	0.222	0.0000	0.0000	0
2015/08/19	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2032	05/05/2016	9.01	Call	Bond Future	927.9500	0.9280	768.0300	0.7680	(17.234)	0	0	0
2015/08/19	2032	05/05/2016	8.99	Call	Bond Future	768.2500	0.7683	608.3300	0.6083	(20.816)	0	0	0
2015/08/19	2032	05/05/2016	9.00	Call	Bond Future	848.1500	0.8481	688.2300	0.6882	(18.855)	0	0	0
2015/08/19	2037	05/11/2015	7.99	Put	Bond Future	9,065.2900	9.0653	9,282.3500	9.2824	2.394	0	0	0
2015/08/19	2037	05/11/2015	8.01	Put	Bond Future	8,854.7000	8.8547	9,071.7600	9.0718	2.451	0	0	0
2015/08/19	2037	05/11/2015			Bond Future	8.9113	98.4427	8.9350	98.2257	0.266	0.0000	0.0000	44,477
2015/08/19	2037	05/11/2015	8.00	Put	Bond Future	8,959.9100	8.9599	9,176.9700	9.1770	2.423	0	0	0
2015/08/19	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2037	04/02/2016	8.75	Put	Bond Future	1,956.3600	1.9564	2,178.5000	2.1785	11.355	0	0	0
2015/08/19	2037	04/02/2016			Bond Future	8.9624	95.8664	8.9870	95.6443	0.274	0.0000	0.0000	370
2015/08/19	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2037	04/02/2016	8.74	Put	Bond Future	2,049.9800	2.0500	2,272.1200	2.2721	10.836	0	0	0
2015/08/19	2037	04/02/2016	8.76	Put	Bond Future	1,862.8700	1.8629	2,085.0100	2.0850	11.925	0	0	0
2015/08/19	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2037	05/05/2016	9.00	Put	Bond Future	74.4100	0.0744	300.5900	0.3006	303.965	0	0	0
2015/08/19	2037	05/05/2016			Bond Future	9.0083	97.5781	9.0336	97.3519	0.280	0.0000	0.0000	0
2015/08/19	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2037	05/05/2016	9.01	Call	Bond Future	15.3400	0.0153	0.0000	0.0000	(100.000)	0	0	0
2015/08/19	2037	05/05/2016	8.99	Put	Bond Future	164.2900	0.1643	390.4700	0.3905	137.671	0	0	0
2015/08/19	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	210.8400	0.2108	100.000	0	0	0
2015/08/19	2038	05/11/2015			Bond Future	130.0773	130.0773	129.8292	129.8292	(0.191)	0.0000	0.0000	5,820
2015/08/19	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2038	05/11/2015	133.99	Put	Bond Future	3,912.7400	3.9127	4,160.7800	4.1608	6.339	0	0	0
2015/08/19	2038	05/11/2015	134.01	Put	Bond Future	3,932.7400	3.9327	4,180.7800	4.1808	6.307	0	0	0
2015/08/19	2038	05/11/2015	134.00	Put	Bond Future	3,922.7400	3.9227	4,170.7800	4.1708	6.323	0	0	0
2015/08/19	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2038	04/02/2016			Bond Future	130.9342	130.9342	130.6796	130.6796	(0.194)	0.0000	0.0000	0
2015/08/19	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2038	04/02/2016	130.99	Put	Bond Future	55.8400	0.0558	310.4300	0.3104	455.928	0	0	0
2015/08/19	2038	04/02/2016	131.01	Put	Bond Future	75.8400	0.0758	330.4300	0.3304	335.694	0	0	0
2015/08/19	2038	04/02/2016	131.00	Put	Bond Future	65.8400	0.0658	320.4300	0.3204	386.680	0	0	0
2015/08/19	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	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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2015/08/19	2044	05/11/2015			Bond Future	8.9690	100.1646	8.9877	99.9779	0.208	0.0000	0.0000	14,576
2015/08/19	2044	05/11/2015	8.24	Put	Bond Future	7,794.4500	7.7945	7,981.1400	7.9811	2.395	0	0	0
2015/08/19	2044	05/11/2015	8.26	Put	Bond Future	7,566.8900	7.5669	7,753.5800	7.7536	2.467	0	0	0
2015/08/19	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2044	05/11/2015	8.25	Put	Bond Future	7,680.5600	7.6806	7,867.2500	7.8673	2.431	0	0	0
2015/08/19	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2044	04/02/2016	8.99	Put	Bond Future	277.9000	0.2779	469.0400	0.4690	68.780	0	0	0
2015/08/19	2044	04/02/2016			Bond Future	9.0180	97.4924	9.0373	97.3012	0.214	0.0000	0.0000	0
2015/08/19	2044	04/02/2016	9.01	Put	Bond Future	78.9800	0.0790	270.1200	0.2701	242.011	0	0	0
2015/08/19	2044	04/02/2016	9.00	Put	Bond Future	178.3500	0.1784	369.4900	0.3695	107.171	0	0	0
2015/08/19	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2044	05/05/2016	8.99	Put	Bond Future	710.2800	0.7103	905.1400	0.9051	27.434	0	0	0
2015/08/19	2044	05/05/2016			Bond Future	9.0619	99.2332	9.0817	99.0384	0.219	0.0000	0.0000	0
2015/08/19	2044	05/05/2016	9.01	Put	Bond Future	511.7200	0.5117	706.5800	0.7066	38.079	0	0	0
2015/08/19	2044	05/05/2016	9.00	Put	Bond Future	610.9100	0.6109	805.7700	0.8058	31.897	0	0	0
2015/08/19	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2046	05/11/2015			Bond Future	128.6766	128.6766	128.6606	128.6606	(0.012)	0.0000	0.0000	6,062
2015/08/19	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2046	05/11/2015	132.99	Put	Bond Future	4,313.4300	4.3134	4,329.4400	4.3294	0.371	0	0	0
2015/08/19	2046	05/11/2015	133.01	Put	Bond Future	4,333.4300	4.3334	4,349.4400	4.3494	0.369	0	0	0
2015/08/19	2046	05/11/2015	133.00	Put	Bond Future	4,323.4300	4.3234	4,339.4400	4.3394	0.370	0	0	0
2015/08/19	2046	04/02/2016	127.99	Call	Bond Future	2,894.2200	2.8942	2,875.6000	2.8756	(0.643)	0	0	0
2015/08/19	2046	04/02/2016			Bond Future	130.8842	130.8842	130.8656	130.8656	(0.014)	0.0000	0.0000	0
2015/08/19	2046	04/02/2016	128.00	Call	Bond Future	2,884.2200	2.8842	2,865.6000	2.8656	(0.646)	0	0	0
2015/08/19	2046	04/02/2016	128.01	Call	Bond Future	2,874.2200	2.8742	2,855.6000	2.8556	(0.648)	0	0	0
2015/08/19	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2050	05/11/2015			Bond Future	139.1895	139.1895	139.1721	139.1721	(0.013)	0.0000	0.0000	4,361
2015/08/19	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2050	05/11/2015	144.99	Put	Bond Future	5,800.5100	5.8005	5,817.9100	5.8179	0.300	0	0	0
2015/08/19	2050	05/11/2015	145.01	Put	Bond Future	5,820.5100	5.8205	5,837.9100	5.8379	0.299	0	0	0
2015/08/19	2050	05/11/2015	145.00	Put	Bond Future	5,810.5100	5.8105	5,827.9100	5.8279	0.299	0	0	0
2015/08/19	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2050	04/02/2016			Bond Future	140.0424	140.0424	140.0225	140.0225	(0.014)	0.0000	0.0000	0
2015/08/19	2050	04/02/2016	138.00	Call	Bond Future	2,042.3500	2.0424	2,022.4900	2.0225	(0.972)	0	0	0
2015/08/19	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
2015/08/19	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	2050	04/02/2016	138.01	Call	Bond Future	2,032.3500	2.0324	2,012.4900	2.0125	(0.977)	0	0	0
2015/08/19	2050	04/02/2016	137.99	Call	Bond Future	2,052.3500	2.0524	2,032.4900	2.0325	(0.968)	0	0	0
2015/08/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	AL37	05/11/2015			Index Future	465.6390	465.6390	465.3680	465.3680	(0.058)	0.0000	0.0000	3
2015/08/19	AL37	04/02/2016			Index Future	473.5850	473.5850	473.3070	473.3070	(0.059)	0.0000	0.0000	0
2015/08/19	AL7T	05/11/2015			Index Future	549.3010	549.3010	548.6180	548.6180	(0.124)	0.0000	0.0000	1
2015/08/19	AL7T	04/02/2016			Index Future	558.6760	558.6760	557.9770	557.9770	(0.125)	0.0000	0.0000	0
2015/08/19	ALBI	05/11/2015			Index Future	502.0270	502.0270	501.3690	501.3690	(0.131)	0.0000	0.0000	456
2015/08/19	ALBI	04/02/2016			Index Future	510.5940	510.5940	509.9220	509.9220	(0.132)	0.0000	0.0000	152
2015/08/19	ALBI	05/05/2016			Index Future	519.6980	519.6980	519.0160	519.0160	(0.131)	0.0000	0.0000	0
2015/08/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	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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2015/08/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	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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2015/08/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/19	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	EL28	05/11/2015			Bond Future	127.5272	127.5272	127.5131	127.5131	(0.011)	0.0000	0.0000	0
2015/08/19	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	EL28	05/11/2015	126.99	Call	Bond Future	537.1600	0.5372	523.1200	0.5231	(2.614)	0	0	0
2015/08/19	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	EL28	05/11/2015	127.00	Call	Bond Future	527.1600	0.5272	513.1200	0.5131	(2.663)	0	0	0
2015/08/19	EL28	05/11/2015	127.01	Call	Bond Future	517.1600	0.5172	503.1200	0.5031	(2.715)	0	0	0
2015/08/19	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	EL28	04/02/2016			Bond Future	129.7153	129.7153	129.6989	129.6989	(0.013)	0.0000	0.0000	0
2015/08/19	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	EL28	04/02/2016	128.99	Call	Bond Future	725.2700	0.7253	708.8900	0.7089	(2.258)	0	0	0
2015/08/19	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	EL28	04/02/2016	129.00	Call	Bond Future	715.2700	0.7153	698.8900	0.6989	(2.290)	0	0	0
2015/08/19	EL28	04/02/2016	129.01	Call	Bond Future	705.2700	0.7053	688.8900	0.6889	(2.323)	0	0	0
2015/08/19	ES33	05/11/2015	9.00	Put	Bond Future	6,185.7800	6.1858	6,346.6900	6.3467	2.601	0	0	0
2015/08/19	ES33	05/11/2015			Bond Future	9.8244	81.7476	9.8471	81.5867	0.231	0.0000	0.0000	6,441
2015/08/19	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	ES33	05/11/2015	8.99	Put	Bond Future	6,265.1100	6.2651	6,426.0200	6.4260	2.568	0	0	0
2015/08/19	ES33	05/11/2015	9.01	Put	Bond Future	6,106.5500	6.1065	6,267.4600	6.2675	2.635	0	0	0
2015/08/19	ES33	04/02/2016	10.01	Call	Bond Future	708.1700	0.7082	543.3000	0.5433	(23.281)	0	0	0
2015/08/19	ES33	04/02/2016			Bond Future	9.9080	83.1436	9.9316	82.9788	0.238	0.0000	0.0000	0
2015/08/19	ES33	04/02/2016	9.99	Call	Bond Future	570.0400	0.5700	405.1700	0.4052	(28.923)	0	0	0
2015/08/19	ES33	04/02/2016	10.00	Call	Bond Future	639.1500	0.6391	474.2800	0.4743	(25.795)	0	0	0
2015/08/19	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	ES33	05/05/2016	10.01	Call	Bond Future	183.4800	0.1835	15.5300	0.0155	(91.536)	0	0	0
2015/08/19	ES33	05/05/2016			Bond Future	9.9834	80.8368	10.0077	80.6688	0.244	0.0000	0.0000	0
2015/08/19	ES33	05/05/2016	9.99	Call	Bond Future	45.8400	0.0458	0.0000	0.0000	(100.000)	0	0	0
2015/08/19	ES33	05/05/2016	10.00	Call	Bond Future	114.7100	0.1147	0.0000	0.0000	(100.000)	0	0	0
2015/08/19	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	122.1100	0.1221	100.000	0	0	0
2015/08/19	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	53.2400	0.0532	100.000	0	0	0
2015/08/19	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	GOVI	05/11/2015			GOVI	498.3140	498.3140	497.7470	497.7470	(0.114)	0.0000	0.0000	441
2015/08/19	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	GOVI	05/11/2015	529.99	Put	GOVI	316,760.0000	31.6760	322,430.0000	32.2430	1.790	0	0	0
2015/08/19	GOVI	05/11/2015	530.01	Put	GOVI	316,960.0000	31.6960	322,630.0000	32.2630	1.789	0	0	0

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2015/08/19	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	GOVI	05/11/2015	530.00	Put	GOVI	316,860.0000	31.6860	322,530.0000	32.2530	1.789	0	0	0
2015/08/19	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	GOVI	04/02/2016			GOVI	506.8190	506.8190	506.2380	506.2380	(0.115)	0.0000	0.0000	26
2015/08/19	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	GOVI	04/02/2016	511.99	Put	GOVI	51,710.0000	5.1710	57,520.0000	5.7520	11.236	0	0	0
2015/08/19	GOVI	04/02/2016	512.01	Put	GOVI	51,910.0000	5.1910	57,720.0000	5.7720	11.192	0	0	0
2015/08/19	GOVI	04/02/2016	512.00	Put	GOVI	51,810.0000	5.1810	57,620.0000	5.7620	11.214	0	0	0
2015/08/19	GOVI	05/05/2016	518.01	Put	GOVI	21,550.0000	2.1550	27,440.0000	2.7440	27.332	0	0	0
2015/08/19	GOVI	05/05/2016			GOVI	515.8550	515.8550	515.2660	515.2660	(0.114)	0.0000	0.0000	0
2015/08/19	GOVI	05/05/2016	518.00	Put	GOVI	21,450.0000	2.1450	27,340.0000	2.7340	27.459	0	0	0
2015/08/19	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	GOVI	05/05/2016	517.99	Put	GOVI	21,350.0000	2.1350	27,240.0000	2.7240	27.588	0	0	0
2015/08/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/19	IGOV	05/11/2015			Index Future	235.9770	235.9770	235.8310	235.8310	(0.062)	0.0000	0.0000	973
2015/08/19	IGOV	04/02/2016			Index Future	240.0240	240.0240	239.8730	239.8730	(0.063)	0.0000	0.0000	82
2015/08/19	IGOV	05/05/2016			Index Future	244.3220	244.3220	244.1700	244.1700	(0.062)	0.0000	0.0000	0
2015/08/19	ILBI	05/11/2015			Index Future	639.4540	639.4540	639.0110	639.0110	(0.069)	0.0000	0.0000	0
2015/08/19	ILBI	04/02/2016			Index Future	650.4220	650.4220	649.9710	649.9710	(0.069)	0.0000	0.0000	160
2015/08/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/19	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.3000	93.7000	0.000	0.0000	0.0000	0
2015/08/19	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/08/19	JBAF	21/10/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/08/19	JBAF	18/11/2015			Jibar Tradeable Future	6.4800	93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/08/19	JBAF	15/12/2015			Jibar Tradeable Future	6.5900	93.4100	6.5900	93.4100	0.000	0.0000	0.0000	0
2015/08/19	JBAF	17/02/2016			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	2,000
2015/08/19	JBAF	16/03/2016			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2015/08/19	JBAF	15/06/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2015/08/19	JBAF	21/09/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/08/19	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/08/19	JBAF	15/03/2017			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0

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2015/08/19	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2015/08/19	R023	05/11/2015			Bond Future	8.1534	99.3139	8.1720	99.2144	0.228	0.0000	0.0000	17,815
2015/08/19	R023	05/11/2015	7.99	Put	Bond Future	1,837.6200	1.8376	1,887.4400	1.8874	2.711	0	0	0
2015/08/19	R023	05/11/2015	8.01	Put	Bond Future	1,774.0600	1.7741	1,822.0100	1.8220	2.703	0	0	0
2015/08/19	R023	05/11/2015	7.99	Call	Bond Future	958.3500	0.9583	908.7200	0.9087	(5.179)	0	0	0
2015/08/19	R023	05/11/2015	8.00	Put	Bond Future	1,805.3900	1.8054	1,854.5500	1.8546	2.723	0	0	0
2015/08/19	R023	05/11/2015	8.00	Call	Bond Future	980.2100	0.9802	929.9200	0.9299	(5.131)	0	0	0
2015/08/19	R023	05/11/2015	8.01	Call	Bond Future	1,002.9400	1.0029	951.4400	0.9514	(5.135)	0	0	0
2015/08/19	R023	04/02/2016	8.01	Put	Bond Future	2,397.2200	2.3972	2,470.8800	2.4709	3.073	0	0	0
2015/08/19	R023	04/02/2016			Bond Future	8.2148	101.0095	8.2346	100.9069	0.241	0.0000	0.0000	1,050
2015/08/19	R023	04/02/2016	8.00	Put	Bond Future	2,428.2300	2.4282	2,502.5900	2.5026	3.062	0	0	0
2015/08/19	R023	04/02/2016	8.01	Call	Bond Future	1,326.1600	1.3262	1,297.2100	1.2972	(2.183)	0	0	0
2015/08/19	R023	04/02/2016	7.99	Call	Bond Future	1,283.3500	1.2834	1,255.2500	1.2553	(2.190)	0	0	0
2015/08/19	R023	04/02/2016	8.00	Call	Bond Future	1,304.5100	1.3045	1,276.2600	1.2763	(2.166)	0	0	0
2015/08/19	R023	04/02/2016	7.99	Put	Bond Future	2,459.7700	2.4598	2,534.2800	2.5343	3.029	0	0	0
2015/08/19	R023	05/05/2016			Bond Future	8.2584	98.8828	8.2791	98.7782	0.251	0.0000	0.0000	0
2015/08/19	R023	05/05/2016	8.24	Put	Bond Future	2,354.7800	2.3548	2,425.7600	2.4258	3.014	0	0	0
2015/08/19	R023	05/05/2016	8.26	Put	Bond Future	2,305.4900	2.3055	2,375.7400	2.3757	3.047	0	0	0
2015/08/19	R023	05/05/2016	8.24	Call	Bond Future	2,262.1300	2.2621	2,228.5200	2.2285	(1.486)	0	0	0
2015/08/19	R023	05/05/2016	8.25	Put	Bond Future	2,329.7100	2.3297	2,400.3200	2.4003	3.031	0	0	0
2015/08/19	R023	05/05/2016	8.25	Call	Bond Future	2,287.5600	2.2876	2,253.5800	2.2536	(1.485)	0	0	0
2015/08/19	R023	05/05/2016	8.26	Call	Bond Future	2,313.8100	2.3138	2,279.4700	2.2795	(1.484)	0	0	0
2015/08/19	R186	05/11/2015	7.75	Put	Bond Future	5,187.7900	5.1878	5,313.5900	5.3136	2.425	0	0	0
2015/08/19	R186	05/11/2015	8.25	Put	Bond Future	2,379.0000	2.3790	2,467.6400	2.4676	3.726	0	0	8,650
2015/08/19	R186	05/11/2015	8.45	Call	Bond Future	2,615.1800	2.6152	2,538.9300	2.5389	(2.916)	0	0	0
2015/08/19	R186	05/11/2015	8.24	Call	Bond Future	1,747.5100	1.7475	1,690.1100	1.6901	(3.285)	0	0	0
2015/08/19	R186	05/11/2015	8.85	Put	Bond Future	685.3300	0.6853	725.6800	0.7257	5.888	0	0	2,283
2015/08/19	R186	05/11/2015			Bond Future	8.3251	119.6257	8.3437	119.4788	0.223	0.0000	0.0000	32,633
2015/08/19	R186	05/11/2015	9.00	Put	Bond Future	476.4000	0.4764	507.1700	0.5072	6.459	0	0	2,600
2015/08/19	R186	05/11/2015	8.22	Call	Bond Future	1,676.8000	1.6768	1,621.1600	1.6212	(3.318)	0	0	0
2015/08/19	R186	05/11/2015	8.24	Put	Bond Future	2,422.7300	2.4227	2,512.2500	2.5122	3.695	0	0	0
2015/08/19	R186	05/11/2015	8.35	Put	Bond Future	1,980.6700	1.9807	2,060.3100	2.0603	4.021	0	0	9,430
2015/08/19	R186	05/11/2015	8.26	Put	Bond Future	2,336.9000	2.3369	2,424.6400	2.4246	3.755	0	0	0
2015/08/19	R186	05/11/2015	8.50	Put	Bond Future	1,477.8200	1.4778	1,544.0800	1.5441	4.484	0	0	4,666
2015/08/19	R186	05/11/2015	8.55	Put	Bond Future	1,333.6000	1.3336	1,395.9500	1.3959	4.675	0	0	4,667
2015/08/19	R186	05/11/2015	7.73	Call	Bond Future	487.0300	0.4870	466.9900	0.4670	(4.115)	0	0	169
2015/08/19	R186	05/11/2015	7.86	Call	Bond Future	707.8500	0.7078	680.1500	0.6802	(3.913)	0	0	674
2015/08/19	R186	05/11/2015	8.35	Call	Bond Future	2,177.5300	2.1775	2,110.2500	2.1103	(3.090)	0	0	843
2015/08/19	R186	05/11/2015	8.45	Put	Bond Future	1,633.2500	1.6332	1,703.9200	1.7039	4.327	0	0	6,308
2015/08/19	R186	05/11/2015	8.85	Call	Bond Future	4,735.4800	4.7355	4,628.9100	4.6289	(2.250)	0	0	0
2015/08/19	R186	05/11/2015	9.00	Call	Bond Future	5,648.0900	5.6481	5,531.9400	5.5319	(2.056)	0	0	0
2015/08/19	R186	05/11/2015	7.73	Put	Bond Future	5,324.9200	5.3249	5,451.8000	5.4518	2.383	0	0	0
2015/08/19	R186	05/11/2015	7.75	Call	Bond Future	516.9200	0.5169	495.8000	0.4958	(4.086)	0	0	1,200
2015/08/19	R186	05/11/2015	7.86	Put	Bond Future	4,465.6900	4.4657	4,584.9100	4.5849	2.670	0	0	0
2015/08/19	R186	05/11/2015	8.25	Call	Bond Future	1,783.4300	1.7834	1,725.1500	1.7251	(3.268)	0	0	0
2015/08/19	R186	05/11/2015	8.22	Put	Bond Future	2,511.5400	2.5115	2,602.8200	2.6028	3.634	0	0	1,090

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/19	R186	05/11/2015	8.26	Call	Bond Future	1,820.9100	1.8209	1,761.7300	1.7617	(3.250)	0	0	0
2015/08/19	R186	05/11/2015	8.50	Call	Bond Future	2,849.5500	2.8495	2,768.8900	2.7689	(2.831)	0	0	0
2015/08/19	R186	05/11/2015	8.55	Call	Bond Future	3,093.3200	3.0933	3,008.7500	3.0088	(2.734)	0	0	0
2015/08/19	R186	04/02/2016	7.50	Call	Bond Future	650.7700	0.6508	627.4500	0.6274	(3.583)	0	0	0
2015/08/19	R186	04/02/2016			Bond Future	8.3763	116.3698	8.3958	116.2186	0.233	0.0000	0.0000	5,365
2015/08/19	R186	04/02/2016	7.51	Call	Bond Future	665.1100	0.6651	641.1700	0.6412	(3.599)	0	0	0
2015/08/19	R186	04/02/2016	7.49	Call	Bond Future	636.8700	0.6369	614.5600	0.6146	(3.503)	0	0	0
2015/08/19	R186	04/02/2016	7.50	Put	Bond Future	7,720.4300	7.7204	7,848.2700	7.8483	1.656	0	0	0
2015/08/19	R186	04/02/2016	7.49	Put	Bond Future	7,790.5500	7.7905	7,919.4000	7.9194	1.654	0	0	0
2015/08/19	R186	04/02/2016	7.51	Put	Bond Future	7,650.8300	7.6508	7,778.0500	7.7780	1.663	0	0	0
2015/08/19	R186	05/05/2016			Bond Future	8.4185	118.4470	8.4388	118.2930	0.241	0.0000	0.0000	0
2015/08/19	R186	05/05/2016	8.34	Call	Bond Future	3,382.9900	3.3830	3,295.9200	3.2959	(2.574)	0	0	0
2015/08/19	R186	05/05/2016	8.35	Call	Bond Future	3,420.9800	3.4210	3,332.1900	3.3322	(2.595)	0	0	0
2015/08/19	R186	05/05/2016	8.33	Call	Bond Future	3,345.2300	3.3452	3,260.2700	3.2603	(2.540)	0	0	0
2015/08/19	R186	05/05/2016	8.35	Put	Bond Future	3,943.0900	3.9431	4,008.3200	4.0083	1.654	0	0	0
2015/08/19	R186	05/05/2016	7.56	Put	Bond Future	7,996.3100	7.9963	8,117.6400	8.1176	1.517	0	0	0
2015/08/19	R186	05/05/2016	8.34	Put	Bond Future	3,981.5500	3.9815	4,048.5000	4.0485	1.682	0	0	0
2015/08/19	R186	05/05/2016	7.56	Call	Bond Future	1,217.1300	1.2171	1,184.4400	1.1844	(2.686)	0	0	0
2015/08/19	R186	05/05/2016	8.33	Put	Bond Future	4,020.3000	4.0203	4,089.3600	4.0894	1.718	0	0	0
2015/08/19	R186	04/08/2016	8.51	Put	Bond Future	4,035.5000	4.0355	4,077.5800	4.0776	1.043	0	0	0
2015/08/19	R186	04/08/2016			Bond Future	8.4559	115.3396	8.4775	115.1788	0.256	0.0000	0.0000	0
2015/08/19	R186	04/08/2016	8.50	Put	Bond Future	4,069.3100	4.0693	4,112.2700	4.1123	1.056	0	0	0
2015/08/19	R186	04/08/2016	8.51	Call	Bond Future	4,437.1100	4.4371	4,318.4000	4.3184	(2.675)	0	0	0
2015/08/19	R186	04/08/2016	8.49	Call	Bond Future	4,357.1100	4.3571	4,241.5200	4.2415	(2.653)	0	0	0
2015/08/19	R186	04/08/2016	8.50	Call	Bond Future	4,396.8000	4.3968	4,278.9700	4.2790	(2.680)	0	0	0
2015/08/19	R186	04/08/2016	8.49	Put	Bond Future	4,103.8000	4.1038	4,149.0000	4.1490	1.101	0	0	0
2015/08/19	R197	05/11/2015	295.00	Call	Bond Future	2,352.7600	2.3528	2,103.8300	2.1038	(10.580)	0	0	0
2015/08/19	R197	05/11/2015			Bond Future	297.3528	297.3528	297.1038	297.1038	(0.084)	0.0000	0.0000	927
2015/08/19	R197	05/11/2015	294.99	Call	Bond Future	2,362.7600	2.3628	2,113.8300	2.1138	(10.536)	0	0	0
2015/08/19	R197	05/11/2015	295.01	Call	Bond Future	2,342.7600	2.3428	2,093.8300	2.0938	(10.626)	0	0	0
2015/08/19	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R197	04/02/2016			Bond Future	296.0990	296.0990	295.8409	295.8409	(0.087)	0.0000	0.0000	0
2015/08/19	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R197	04/02/2016	296.99	Put	Bond Future	890.9800	0.8910	1,149.1300	1.1491	28.974	0	0	0
2015/08/19	R197	04/02/2016	297.01	Put	Bond Future	910.9800	0.9110	1,169.1300	1.1691	28.338	0	0	0
2015/08/19	R197	04/02/2016	297.00	Put	Bond Future	900.9800	0.9010	1,159.1300	1.1591	28.652	0	0	0
2015/08/19	R202	05/11/2015			Bond Future	242.9378	242.9378	242.9052	242.9052	(0.013)	0.0000	0.0000	52,921
2015/08/19	R202	05/11/2015	245.99	Put	Bond Future	3,052.1800	3.0522	3,084.8400	3.0848	1.070	0	0	0
2015/08/19	R202	05/11/2015	246.01	Put	Bond Future	3,072.1800	3.0722	3,104.8400	3.1048	1.063	0	0	0
2015/08/19	R202	05/11/2015	246.00	Put	Bond Future	3,062.1800	3.0622	3,094.8400	3.0948	1.067	0	0	0
2015/08/19	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	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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2015/08/19	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R202	04/02/2016			Bond Future	243.7300	243.7300	243.6927	243.6927	(0.015)	0.0000	0.0000	0
2015/08/19	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R202	04/02/2016	239.99	Call	Bond Future	3,740.0000	3.7400	3,702.6800	3.7027	(0.998)	0	0	0
2015/08/19	R202	04/02/2016	240.00	Call	Bond Future	3,730.0000	3.7300	3,692.6800	3.6927	(1.001)	0	0	0
2015/08/19	R202	04/02/2016	240.01	Call	Bond Future	3,720.0000	3.7200	3,682.6800	3.6827	(1.003)	0	0	0
2015/08/19	R203	05/11/2015	5.99	Call	Bond Future	1.7600	0.0018	1.9200	0.0019	9.091	0	0	0
2015/08/19	R203	05/11/2015	6.00	Put	Bond Future	2,309.8300	2.3098	2,294.9400	2.2949	(0.645)	0	0	0
2015/08/19	R203	05/11/2015			Bond Future	7.3241	102.8256	7.3153	102.8407	(0.120)	0.0000	0.0000	15,240
2015/08/19	R203	05/11/2015	6.00	Call	Bond Future	1.8600	0.0019	2.0300	0.0020	9.140	0	0	0
2015/08/19	R203	05/11/2015	6.01	Call	Bond Future	1.9700	0.0020	2.1500	0.0022	9.137	0	0	0
2015/08/19	R203	05/11/2015	5.99	Put	Bond Future	2,327.4200	2.3274	2,312.5200	2.3125	(0.640)	0	0	0
2015/08/19	R203	05/11/2015	6.01	Put	Bond Future	2,292.2500	2.2922	2,277.3700	2.2774	(0.649)	0	0	0
2015/08/19	R203	04/02/2016	7.25	Put	Bond Future	463.6900	0.4637	454.4800	0.4545	(1.986)	0	0	0
2015/08/19	R203	04/02/2016	7.26	Put	Bond Future	454.9900	0.4550	445.8600	0.4459	(2.007)	0	0	0
2015/08/19	R203	04/02/2016			Bond Future	7.3975	104.5816	7.3883	104.5954	(0.125)	0.0000	0.0000	0
2015/08/19	R203	04/02/2016	7.26	Call	Bond Future	249.2200	0.2492	253.8800	0.2539	1.870	0	0	0
2015/08/19	R203	04/02/2016	7.24	Call	Bond Future	236.7700	0.2368	241.5400	0.2415	2.015	0	0	0
2015/08/19	R203	04/02/2016	7.25	Call	Bond Future	242.9400	0.2429	247.5200	0.2475	1.885	0	0	0
2015/08/19	R203	04/02/2016	7.24	Put	Bond Future	472.5100	0.4725	463.4900	0.4635	(1.909)	0	0	0
2015/08/19	R203	05/05/2016	7.25	Put	Bond Future	634.5700	0.6346	629.1800	0.6292	(0.849)	0	0	0
2015/08/19	R203	05/05/2016			Bond Future	7.4261	102.2780	7.4152	102.2919	(0.147)	0.0000	0.0000	0
2015/08/19	R203	05/05/2016	7.26	Call	Bond Future	416.1000	0.4161	424.6300	0.4246	2.050	0	0	0
2015/08/19	R203	05/05/2016	7.24	Call	Bond Future	404.4900	0.4045	412.9000	0.4129	2.079	0	0	0
2015/08/19	R203	05/05/2016	7.25	Call	Bond Future	410.2700	0.4103	418.7400	0.4187	2.064	0	0	0
2015/08/19	R203	05/05/2016	7.24	Put	Bond Future	641.5500	0.6416	636.1000	0.6361	(0.850)	0	0	0
2015/08/19	R203	05/05/2016	7.26	Put	Bond Future	627.6500	0.6277	622.3200	0.6223	(0.849)	0	0	0
2015/08/19	R204	05/11/2015			Bond Future	7.6408	104.0691	7.6432	104.0625	0.031	0.0000	0.0000	19,272
2015/08/19	R204	05/11/2015	6.25	Call	Bond Future	3.1600	0.0032	3.2900	0.0033	4.114	0	0	0
2015/08/19	R204	05/11/2015	6.24	Put	Bond Future	3,936.1800	3.9362	3,942.8300	3.9428	0.169	0	0	0
2015/08/19	R204	05/11/2015	6.26	Put	Bond Future	3,879.0500	3.8790	3,885.7100	3.8857	0.172	0	0	0
2015/08/19	R204	05/11/2015	6.25	Put	Bond Future	3,907.6100	3.9076	3,914.2700	3.9143	0.170	0	0	0
2015/08/19	R204	05/11/2015	6.26	Call	Bond Future	3.3400	0.0033	3.4700	0.0035	3.892	0	0	0
2015/08/19	R204	05/11/2015	6.24	Call	Bond Future	2.9900	0.0030	3.1100	0.0031	4.013	0	0	0
2015/08/19	R204	04/02/2016	7.50	Call	Bond Future	496.4200	0.4964	501.8100	0.5018	1.086	0	0	0
2015/08/19	R204	04/02/2016			Bond Future	7.7106	101.8090	7.7138	101.8009	0.042	0.0000	0.0000	0
2015/08/19	R204	04/02/2016	7.51	Call	Bond Future	506.7800	0.5068	511.8900	0.5119	1.008	0	0	0
2015/08/19	R204	04/02/2016	7.49	Put	Bond Future	1,048.5800	1.0486	1,061.8500	1.0619	1.266	0	0	0
2015/08/19	R204	04/02/2016	7.51	Put	Bond Future	1,017.7800	1.0178	1,031.0200	1.0310	1.301	0	0	0
2015/08/19	R204	04/02/2016	7.49	Call	Bond Future	486.4600	0.4865	491.6000	0.4916	1.057	0	0	0
2015/08/19	R204	04/02/2016	7.50	Put	Bond Future	1,032.9800	1.0330	1,046.5000	1.0465	1.309	0	0	0
2015/08/19	R204	05/05/2016	7.75	Call	Bond Future	1,001.9500	1.0019	1,009.7500	1.0097	0.778	0	0	0
2015/08/19	R204	05/05/2016			Bond Future	7.7603	103.6261	7.7639	103.6177	0.047	0.0000	0.0000	0
2015/08/19	R204	05/05/2016	7.76	Call	Bond Future	1,014.1700	1.0142	1,021.9300	1.0219	0.765	0	0	0

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2015/08/19	R204	05/05/2016	7.74	Put	Bond Future	1,037.5000	1.0375	1,053.4100	1.0534	1.533	0	0	0
2015/08/19	R204	05/05/2016	7.76	Put	Bond Future	1,014.7800	1.0148	1,030.9700	1.0310	1.595	0	0	0
2015/08/19	R204	05/05/2016	7.74	Call	Bond Future	990.1600	0.9902	997.6400	0.9976	0.755	0	0	0
2015/08/19	R204	05/05/2016	7.75	Put	Bond Future	1,025.9200	1.0259	1,042.1500	1.0422	1.582	0	0	0
2015/08/19	R207	05/11/2015	7.76	Call	Bond Future	686.9200	0.6869	660.8400	0.6608	(3.797)	0	0	0
2015/08/19	R207	05/11/2015			Bond Future	7.8473	100.2150	7.8658	100.1510	0.236	0.0000	0.0000	43,204
2015/08/19	R207	05/11/2015	7.74	Call	Bond Future	656.0000	0.6560	630.7600	0.6308	(3.848)	0	0	0
2015/08/19	R207	05/11/2015	7.50	Call	Bond Future	355.5200	0.3555	339.6200	0.3396	(4.472)	0	0	19
2015/08/19	R207	05/11/2015	7.75	Call	Bond Future	671.2600	0.6713	645.6000	0.6456	(3.823)	0	0	0
2015/08/19	R207	05/11/2015	7.43	Call	Bond Future	290.4300	0.2904	276.9000	0.2769	(4.659)	0	0	53
2015/08/19	R207	05/11/2015	7.74	Put	Bond Future	1,028.2200	1.0282	1,067.0100	1.0670	3.773	0	0	0
2015/08/19	R207	05/11/2015	7.43	Put	Bond Future	1,748.2300	1.7482	1,798.7300	1.7987	2.889	0	0	0
2015/08/19	R207	05/11/2015	7.76	Put	Bond Future	989.6000	0.9896	1,027.5500	1.0275	3.835	0	0	0
2015/08/19	R207	05/11/2015	7.50	Put	Bond Future	1,566.9200	1.5669	1,615.0500	1.6150	3.072	0	0	0
2015/08/19	R207	05/11/2015	7.75	Put	Bond Future	1,008.7000	1.0087	1,047.0700	1.0471	3.804	0	0	0
2015/08/19	R207	04/02/2016	7.49	Put	Bond Future	1,884.7900	1.8848	1,940.6000	1.9406	2.961	0	0	0
2015/08/19	R207	04/02/2016	7.27	Put	Bond Future	2,433.0000	2.4330	2,493.3200	2.4933	2.479	0	0	0
2015/08/19	R207	04/02/2016			Bond Future	7.9137	98.2844	7.9340	98.2178	0.257	0.0000	0.0000	0
2015/08/19	R207	04/02/2016	7.51	Put	Bond Future	1,838.6900	1.8387	1,894.0200	1.8940	3.009	0	0	0
2015/08/19	R207	04/02/2016	7.27	Call	Bond Future	294.3900	0.2944	288.1100	0.2881	(2.133)	0	0	43
2015/08/19	R207	04/02/2016	7.50	Call	Bond Future	493.7100	0.4937	482.6800	0.4827	(2.234)	0	0	19
2015/08/19	R207	04/02/2016	7.51	Call	Bond Future	504.0800	0.5041	492.8100	0.4928	(2.236)	0	0	0
2015/08/19	R207	04/02/2016	7.49	Call	Bond Future	483.4800	0.4835	472.6900	0.4727	(2.232)	0	0	0
2015/08/19	R207	04/02/2016	7.50	Put	Bond Future	1,861.6600	1.8617	1,917.2300	1.9172	2.985	0	0	0
2015/08/19	R207	05/05/2016	7.86	Put	Bond Future	1,545.2900	1.5453	1,595.8600	1.5959	3.273	0	0	0
2015/08/19	R207	05/05/2016			Bond Future	7.9689	100.0388	7.9909	99.9708	0.275	0.0000	0.0000	0
2015/08/19	R207	05/05/2016	7.85	Put	Bond Future	1,561.6500	1.5616	1,612.4500	1.6125	3.253	0	0	0
2015/08/19	R207	05/05/2016	7.56	Put	Bond Future	2,090.6800	2.0907	2,145.1500	2.1451	2.605	0	0	0
2015/08/19	R207	05/05/2016	7.84	Put	Bond Future	1,578.1300	1.5781	1,629.1600	1.6292	3.234	0	0	0
2015/08/19	R207	05/05/2016	7.56	Call	Bond Future	814.7600	0.8148	801.3100	0.8013	(1.651)	0	0	43
2015/08/19	R207	05/05/2016	7.85	Call	Bond Future	1,192.6700	1.1927	1,175.5500	1.1756	(1.435)	0	0	0
2015/08/19	R207	05/05/2016	7.86	Call	Bond Future	1,207.4000	1.2074	1,190.0500	1.1900	(1.437)	0	0	0
2015/08/19	R207	05/05/2016	7.84	Call	Bond Future	1,178.0400	1.1780	1,161.1500	1.1611	(1.434)	0	0	0
2015/08/19	R207	04/08/2016			Bond Future	8.0152	98.2483	8.0401	98.1758	0.311	0.0000	0.0000	0
2015/08/19	R207	04/08/2016	7.99	Put	Bond Future	1,553.1400	1.5531	1,606.7200	1.6067	3.450	0	0	0
2015/08/19	R207	04/08/2016	8.01	Put	Bond Future	1,525.2600	1.5253	1,578.3900	1.5784	3.483	0	0	0
2015/08/19	R207	04/08/2016	8.00	Put	Bond Future	1,538.9600	1.5390	1,592.3200	1.5923	3.467	0	0	0
2015/08/19	R207	04/08/2016	8.01	Call	Bond Future	1,510.2300	1.5102	1,490.8500	1.4909	(1.283)	0	0	0
2015/08/19	R207	04/08/2016	7.99	Call	Bond Future	1,479.9300	1.4799	1,461.0000	1.4610	(1.279)	0	0	0
2015/08/19	R207	04/08/2016	8.00	Call	Bond Future	1,494.8400	1.4948	1,475.6900	1.4757	(1.281)	0	0	0
2015/08/19	R208	05/11/2015			Bond Future	7.9665	95.4989	7.9849	95.4219	0.232	0.0000	0.0000	40,396
2015/08/19	R208	05/11/2015	7.74	Put	Bond Future	1,552.3300	1.5523	1,605.9400	1.6059	3.454	0	0	0
2015/08/19	R208	05/11/2015	8.48	Call	Bond Future	2,420.3700	2.4204	2,362.2700	2.3623	(2.400)	0	0	0
2015/08/19	R208	05/11/2015	7.75	Call	Bond Future	616.3500	0.6163	592.6700	0.5927	(3.842)	0	0	0
2015/08/19	R208	05/11/2015	7.76	Call	Bond Future	631.7800	0.6318	607.6400	0.6076	(3.821)	0	0	0
2015/08/19	R208	05/11/2015	7.74	Call	Bond Future	601.1800	0.6012	577.8000	0.5778	(3.889)	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
2015/08/19	R208	05/11/2015	8.48	Put	Bond Future	305.6200	0.3056	324.5100	0.3245	6.181	0	0	2,200
2015/08/19	R208	05/11/2015	7.76	Put	Bond Future	1,498.4700	1.4985	1,551.3200	1.5513	3.527	0	0	0
2015/08/19	R208	05/11/2015	7.75	Put	Bond Future	1,525.2600	1.5253	1,578.5700	1.5786	3.495	0	0	0
2015/08/19	R208	04/02/2016			Bond Future	8.0267	97.1299	8.0466	97.0501	0.248	0.0000	0.0000	0
2015/08/19	R208	04/02/2016	7.74	Put	Bond Future	1,988.3400	1.9883	2,050.0700	2.0501	3.105	0	0	0
2015/08/19	R208	04/02/2016	7.76	Put	Bond Future	1,937.4500	1.9375	1,998.5300	1.9985	3.153	0	0	0
2015/08/19	R208	04/02/2016	7.75	Put	Bond Future	1,962.7900	1.9628	2,024.2000	2.0242	3.129	0	0	0
2015/08/19	R208	04/02/2016	7.76	Call	Bond Future	860.2600	0.8603	841.6400	0.8416	(2.164)	0	0	0
2015/08/19	R208	04/02/2016	7.74	Call	Bond Future	829.7800	0.8298	811.8100	0.8118	(2.166)	0	0	0
2015/08/19	R208	04/02/2016	7.75	Call	Bond Future	844.9300	0.8449	826.6400	0.8266	(2.165)	0	0	0
2015/08/19	R208	05/05/2016	7.99	Call	Bond Future	1,561.0700	1.5611	1,538.3900	1.5384	(1.453)	0	0	0
2015/08/19	R208	05/05/2016	8.00	Put	Bond Future	1,865.8200	1.8658	1,924.1300	1.9241	3.125	0	0	0
2015/08/19	R208	05/05/2016			Bond Future	8.0742	95.4618	8.0954	95.3805	0.262	0.0000	0.0000	0
2015/08/19	R208	05/05/2016	8.00	Call	Bond Future	1,579.5900	1.5796	1,556.6300	1.5566	(1.454)	0	0	0
2015/08/19	R208	05/05/2016	8.01	Call	Bond Future	1,598.8900	1.5989	1,575.6400	1.5756	(1.454)	0	0	0
2015/08/19	R208	05/05/2016	7.99	Put	Bond Future	1,885.9300	1.8859	1,944.5200	1.9445	3.107	0	0	0
2015/08/19	R208	05/05/2016	8.01	Put	Bond Future	1,846.5000	1.8465	1,904.5200	1.9045	3.142	0	0	0
2015/08/19	R209	05/11/2015	7.99	Put	Bond Future	7,190.5800	7.1906	7,352.7700	7.3528	2.256	0	0	0
2015/08/19	R209	05/11/2015	9.25	Call	Bond Future	3,973.9900	3.9740	3,844.8500	3.8449	(3.250)	0	0	0
2015/08/19	R209	05/11/2015			Bond Future	8.8437	76.3842	8.8674	76.2040	0.268	0.0000	0.0000	24,850
2015/08/19	R209	05/11/2015	8.01	Put	Bond Future	7,034.7300	7.0347	7,195.9000	7.1959	2.291	0	0	0
2015/08/19	R209	05/11/2015	9.16	Put	Bond Future	1,174.5000	1.1745	1,233.1700	1.2332	4.995	0	0	640
2015/08/19	R209	05/11/2015	7.99	Call	Bond Future	253.8500	0.2539	235.8300	0.2358	(7.099)	0	0	0
2015/08/19	R209	05/11/2015	8.00	Put	Bond Future	7,112.4700	7.1125	7,274.1600	7.2742	2.273	0	0	0
2015/08/19	R209	05/11/2015	8.50	Put	Bond Future	3,739.1900	3.7392	3,863.4600	3.8635	3.323	0	0	0
2015/08/19	R209	05/11/2015	9.25	Put	Bond Future	977.7100	0.9777	1,028.7800	1.0288	5.223	0	0	900
2015/08/19	R209	05/11/2015	8.00	Call	Bond Future	262.4100	0.2624	243.8900	0.2439	(7.058)	0	0	0
2015/08/19	R209	05/11/2015	8.01	Call	Bond Future	271.2000	0.2712	252.1600	0.2522	(7.021)	0	0	0
2015/08/19	R209	05/11/2015	9.16	Call	Bond Future	3,522.8900	3.5229	3,401.3500	3.4013	(3.450)	0	0	0
2015/08/19	R209	05/11/2015	8.50	Call	Bond Future	1,055.6300	1.0556	999.6900	0.9997	(5.299)	0	0	900
2015/08/19	R209	04/02/2016	8.74	Call	Bond Future	2,557.1400	2.5571	2,459.9000	2.4599	(3.803)	0	0	0
2015/08/19	R209	04/02/2016	8.75	Put	Bond Future	3,663.1800	3.6632	3,749.5700	3.7496	2.358	0	0	0
2015/08/19	R209	04/02/2016			Bond Future	8.8909	77.6888	8.9154	77.5044	0.276	0.0000	0.0000	400
2015/08/19	R209	04/02/2016	8.75	Call	Bond Future	2,590.8000	2.5908	2,492.8200	2.4928	(3.782)	0	0	0
2015/08/19	R209	04/02/2016	9.52	Put	Bond Future	1,397.9700	1.3980	1,409.6700	1.4097	0.837	0	0	2,200
2015/08/19	R209	04/02/2016	8.76	Call	Bond Future	2,625.9800	2.6260	2,525.9900	2.5260	(3.808)	0	0	0
2015/08/19	R209	04/02/2016	8.74	Put	Bond Future	3,706.5000	3.7065	3,793.6300	3.7936	2.351	0	0	0
2015/08/19	R209	04/02/2016	9.52	Call	Bond Future	5,918.1600	5.9182	5,745.4900	5.7455	(2.918)	0	0	0
2015/08/19	R209	04/02/2016	8.76	Put	Bond Future	3,621.4900	3.6215	3,705.8700	3.7059	2.330	0	0	0
2015/08/19	R209	05/05/2016			Bond Future	8.9319	75.9259	8.9571	75.7381	0.282	0.0000	0.0000	0
2015/08/19	R209	05/05/2016	9.00	Call	Bond Future	4,125.7000	4.1257	3,973.2500	3.9732	(3.695)	0	0	0
2015/08/19	R209	05/05/2016	8.99	Put	Bond Future	3,654.3700	3.6544	3,691.8600	3.6919	1.026	0	0	0
2015/08/19	R209	05/05/2016	9.01	Put	Bond Future	3,585.3900	3.5854	3,620.2700	3.6203	0.973	0	0	0
2015/08/19	R209	05/05/2016	9.00	Put	Bond Future	3,619.7400	3.6197	3,655.1600	3.6552	0.979	0	0	0
2015/08/19	R209	05/05/2016	9.01	Call	Bond Future	4,165.1700	4.1652	4,012.1800	4.0122	(3.673)	0	0	0
2015/08/19	R209	05/05/2016	8.99	Call	Bond Future	4,086.4000	4.0864	3,936.0200	3.9360	(3.680)	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
2015/08/19	R210	05/11/2015			Bond Future	182.8110		182.8110	182.7839	(0.015)	0.0000	0.0000	1,698
2015/08/19	R210	05/11/2015	182.00	Call	Bond Future	811.0200	0.8110	783.9400	0.7839	(3.339)	0	0	0
2015/08/19	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R210	05/11/2015	182.01	Call	Bond Future	801.0200	0.8010	773.9400	0.7739	(3.381)	0	0	0
2015/08/19	R210	05/11/2015	181.99	Call	Bond Future	821.0200	0.8210	793.9400	0.7939	(3.298)	0	0	0
2015/08/19	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R210	04/02/2016			Bond Future	185.9474	185.9474	185.9168	185.9168	(0.016)	0.0000	0.0000	0
2015/08/19	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R210	04/02/2016	184.99	Call	Bond Future	957.3700	0.9574	926.8100	0.9268	(3.192)	0	0	0
2015/08/19	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R210	04/02/2016	185.00	Call	Bond Future	947.3700	0.9474	916.8100	0.9168	(3.226)	0	0	0
2015/08/19	R210	04/02/2016	185.01	Call	Bond Future	937.3700	0.9374	906.8100	0.9068	(3.260)	0	0	0
2015/08/19	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R211	05/11/2015			Bond Future	136.2518	136.2518	136.1664	136.1664	(0.063)	0.0000	0.0000	0
2015/08/19	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R211	05/11/2015	134.99	Call	Bond Future	1,261.8200	1.2618	1,176.3700	1.1764	(6.772)	0	0	0
2015/08/19	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R211	05/11/2015	135.00	Call	Bond Future	1,251.8200	1.2518	1,166.3700	1.1664	(6.826)	0	0	0
2015/08/19	R211	05/11/2015	135.01	Call	Bond Future	1,241.8200	1.2418	1,156.3700	1.1564	(6.881)	0	0	0
2015/08/19	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R211	04/02/2016			Bond Future	136.8929	136.8929	136.8038	136.8038	(0.065)	0.0000	0.0000	1,120
2015/08/19	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R211	04/02/2016	138.99	Put	Bond Future	2,097.0600	2.0971	2,186.2500	2.1863	4.253	0	0	0
2015/08/19	R211	04/02/2016	139.01	Put	Bond Future	2,117.0600	2.1171	2,206.2500	2.2063	4.213	0	0	0
2015/08/19	R211	04/02/2016	139.00	Put	Bond Future	2,107.0600	2.1071	2,196.2500	2.1963	4.233	0	0	0
2015/08/19	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R212	05/11/2015			Bond Future	143.2598	143.2598	143.2372	143.2372	(0.016)	0.0000	0.0000	928
2015/08/19	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R212	05/11/2015	145.99	Put	Bond Future	2,730.1600	2.7302	2,752.7600	2.7528	0.828	0	0	0
2015/08/19	R212	05/11/2015	146.01	Put	Bond Future	2,750.1600	2.7502	2,772.7600	2.7728	0.822	0	0	0
2015/08/19	R212	05/11/2015	146.00	Put	Bond Future	2,740.1600	2.7402	2,762.7600	2.7628	0.825	0	0	0
2015/08/19	R212	04/02/2016			Bond Future	143.8556	143.8556	143.8303	143.8303	(0.018)	0.0000	0.0000	0
2015/08/19	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R212	04/02/2016	145.99	Put	Bond Future	2,134.4500	2.1344	2,159.6900	2.1597	1.183	0	0	0
2015/08/19	R212	04/02/2016	146.01	Put	Bond Future	2,154.4500	2.1544	2,179.6900	2.1797	1.172	0	0	0
2015/08/19	R212	04/02/2016	146.00	Put	Bond Future	2,144.4500	2.1444	2,169.6900	2.1697	1.177	0	0	0
2015/08/19	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R213	05/11/2015	7.76	Call	Bond Future	151.6300	0.1516	143.7300	0.1437	(5.210)	0	0	0
2015/08/19	R213	05/11/2015			Bond Future	8.7394	86.8272	8.7580	86.6882	0.213	0.0000	0.0000	19,520
2015/08/19	R213	05/11/2015	7.74	Call	Bond Future	141.0700	0.1411	133.6700	0.1337	(5.246)	0	0	0

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2015/08/19	R213	05/11/2015	7.75	Call	Bond Future	146.1700	0.1462	138.5200	0.1385	(5.234)	0	0	0
2015/08/19	R213	05/11/2015	7.74	Put	Bond Future	8,100.8900	8.1009	8,232.5300	8.2325	1.625	0	0	0
2015/08/19	R213	05/11/2015	7.76	Put	Bond Future	7,942.2200	7.9422	8,073.3600	8.0734	1.651	0	0	0
2015/08/19	R213	05/11/2015	7.75	Put	Bond Future	8,021.3200	8.0213	8,152.7100	8.1527	1.638	0	0	0
2015/08/19	R213	04/02/2016			Bond Future	8.7941	88.3097	8.8135	88.1670	0.220	0.0000	0.0000	200
2015/08/19	R213	04/02/2016	8.75	Call	Bond Future	2,801.6800	2.8017	2,722.2900	2.7223	(2.834)	0	0	0
2015/08/19	R213	04/02/2016	8.74	Put	Bond Future	3,166.7600	3.1668	3,230.6500	3.2306	2.018	0	0	0
2015/08/19	R213	04/02/2016	8.76	Put	Bond Future	3,090.6200	3.0906	3,152.1500	3.1521	1.991	0	0	0
2015/08/19	R213	04/02/2016	8.75	Put	Bond Future	3,127.9200	3.1279	3,191.2300	3.1912	2.024	0	0	0
2015/08/19	R213	04/02/2016	8.76	Call	Bond Future	2,838.5300	2.8385	2,757.3600	2.7574	(2.860)	0	0	0
2015/08/19	R213	04/02/2016	8.74	Call	Bond Future	2,766.2800	2.7663	2,687.4700	2.6875	(2.849)	0	0	0
2015/08/19	R213	05/05/2016	8.74	Put	Bond Future	4,053.5800	4.0536	4,158.7700	4.1588	2.595	0	0	0
2015/08/19	R213	05/05/2016	8.76	Put	Bond Future	3,976.7900	3.9768	4,080.7600	4.0808	2.614	0	0	0
2015/08/19	R213	05/05/2016			Bond Future	8.8367	86.3367	8.8567	86.1912	0.226	0.0000	0.0000	0
2015/08/19	R213	05/05/2016	8.75	Put	Bond Future	4,014.1700	4.0142	4,118.9000	4.1189	2.609	0	0	0
2015/08/19	R213	05/05/2016	8.74	Call	Bond Future	3,343.8600	3.3439	3,303.6400	3.3036	(1.203)	0	0	0
2015/08/19	R213	05/05/2016	8.75	Call	Bond Future	3,378.2000	3.3782	3,337.5200	3.3375	(1.204)	0	0	0
2015/08/19	R213	05/05/2016	8.76	Call	Bond Future	3,414.4800	3.4145	3,373.0400	3.3730	(1.214)	0	0	0
2015/08/19	R214	05/11/2015			Bond Future	8.8883	77.3638	8.9070	77.2132	0.211	0.0000	0.0000	12,095
2015/08/19	R214	05/11/2015	7.99	Put	Bond Future	8,049.6100	8.0496	8,179.4900	8.1795	1.613	0	0	0
2015/08/19	R214	05/11/2015	8.00	Put	Bond Future	7,963.8400	7.9638	8,092.8200	8.0928	1.620	0	0	0
2015/08/19	R214	05/11/2015	8.01	Put	Bond Future	7,878.4100	7.8784	8,006.8200	8.0068	1.630	0	0	0
2015/08/19	R214	05/11/2015	7.99	Call	Bond Future	233.5500	0.2336	212.8500	0.2129	(8.863)	0	0	0
2015/08/19	R214	05/11/2015	8.00	Call	Bond Future	241.7600	0.2418	220.1600	0.2202	(8.934)	0	0	0
2015/08/19	R214	05/11/2015	8.01	Call	Bond Future	250.1400	0.2501	227.9700	0.2280	(8.863)	0	0	0
2015/08/19	R214	04/02/2016			Bond Future	8.9369	78.6847	8.9563	78.5304	0.217	0.0000	0.0000	4,620
2015/08/19	R214	04/02/2016	7.99	Put	Bond Future	8,913.9100	8.9139	9,047.6000	9.0476	1.500	0	0	0
2015/08/19	R214	04/02/2016	8.00	Call	Bond Future	738.8200	0.7388	717.9000	0.7179	(2.832)	0	0	0
2015/08/19	R214	04/02/2016	8.01	Call	Bond Future	754.0700	0.7541	732.7700	0.7328	(2.825)	0	0	0
2015/08/19	R214	04/02/2016	7.99	Call	Bond Future	724.4900	0.7245	703.9300	0.7039	(2.838)	0	0	0
2015/08/19	R214	04/02/2016	8.01	Put	Bond Future	8,756.1600	8.7562	8,889.1100	8.8891	1.518	0	0	0
2015/08/19	R214	04/02/2016	8.00	Put	Bond Future	8,834.4900	8.8345	8,967.8200	8.9678	1.509	0	0	0
2015/08/19	R214	05/05/2016	9.01	Call	Bond Future	4,265.2100	4.2652	4,122.1000	4.1221	(3.355)	0	0	0
2015/08/19	R214	05/05/2016			Bond Future	8.9753	76.7934	8.9952	76.6362	0.222	0.0000	0.0000	0
2015/08/19	R214	05/05/2016	8.99	Call	Bond Future	4,183.6800	4.1837	4,043.0200	4.0430	(3.362)	0	0	0
2015/08/19	R214	05/05/2016	9.00	Call	Bond Future	4,224.4900	4.2245	4,081.5700	4.0816	(3.383)	0	0	0
2015/08/19	R214	05/05/2016	8.99	Put	Bond Future	4,067.4800	4.0675	4,084.0500	4.0840	0.407	0	0	0
2015/08/19	R214	05/05/2016	9.01	Put	Bond Future	3,991.7100	3.9917	4,005.8300	4.0058	0.354	0	0	0
2015/08/19	R214	05/05/2016	9.00	Put	Bond Future	4,029.5700	4.0296	4,043.8800	4.0439	0.355	0	0	0
2015/08/19	R248	05/11/2015	8.01	Put	Bond Future	10,714.2800	10.7143	10,854.3200	10.8543	1.307	0	0	0
2015/08/19	R248	05/11/2015			Bond Future	8.9599	99.4891	8.9735	99.3491	0.152	0.0000	0.0000	47,665
2015/08/19	R248	05/11/2015	8.00	Put	Bond Future	10,837.7400	10.8377	10,977.7800	10.9778	1.292	0	0	0
2015/08/19	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R248	05/11/2015	7.99	Put	Bond Future	10,961.4500	10.9614	11,101.4900	11.1015	1.278	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
2015/08/19	R248	04/02/2016	8.99	Put	Bond Future	208.6100	0.2086	352.4400	0.3524	68.947	0	0	0
2015/08/19	R248	04/02/2016			Bond Future	9.0104	101.1878	9.0246	101.0439	0.157	0.0000	0.0000	0
2015/08/19	R248	04/02/2016	9.00	Put	Bond Future	106.4000	0.1064	250.2300	0.2502	135.179	0	0	0
2015/08/19	R248	04/02/2016	9.01	Put	Bond Future	4.3800	0.0044	148.2100	0.1482	3283.790	0	0	0
2015/08/19	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R248	05/05/2016			Bond Future	9.0506	98.5573	9.0651	98.4109	0.160	0.0000	0.0000	0
2015/08/19	R248	05/05/2016	8.99	Put	Bond Future	615.7900	0.6158	762.2300	0.7622	23.781	0	0	0
2015/08/19	R248	05/05/2016	9.01	Put	Bond Future	411.8000	0.4118	558.2400	0.5582	35.561	0	0	0
2015/08/19	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R248	05/05/2016	9.00	Put	Bond Future	513.7000	0.5137	660.1400	0.6601	28.507	0	0	0
2015/08/19	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/19	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

489889