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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2015 TO 21/08/2015

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
2015/08/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	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
2015/08/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2025	05/11/2015			Bond Future	124.7130	124.7130	124.4387	124.4387	(0.220)	0.0000	0.0000	38
2015/08/21	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2025	05/11/2015	123.01	Call	Bond Future	1,702.9600	1.7030	1,428.7400	1.4287	(16.103)	0	0	0
2015/08/21	2025	05/11/2015	122.99	Call	Bond Future	1,722.9600	1.7230	1,448.7400	1.4487	(15.916)	0	0	0
2015/08/21	2025	05/11/2015	123.00	Call	Bond Future	1,712.9600	1.7130	1,438.7400	1.4387	(16.009)	0	0	0
2015/08/21	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2025	04/02/2016	126.01	Put	Bond Future	383.2100	0.3832	663.7400	0.6637	73.205	0	0	0
2015/08/21	2025	04/02/2016			Bond Future	125.6268	125.6268	125.3463	125.3463	(0.223)	0.0000	0.0000	0
2015/08/21	2025	04/02/2016	126.00	Put	Bond Future	373.2100	0.3732	653.7400	0.6537	75.167	0	0	0
2015/08/21	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2025	04/02/2016	125.99	Put	Bond Future	363.2100	0.3632	643.7400	0.6437	77.236	0	0	0
2015/08/21	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2030	05/11/2015			Bond Future	8.7066	96.4957	8.7471	96.1830	0.465	0.0000	0.0000	9,955
2015/08/21	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2030	05/11/2015	8.49	Put	Bond Future	1,698.5600	1.6986	2,011.1800	2.0112	18.405	0	0	0
2015/08/21	2030	05/11/2015	8.51	Put	Bond Future	1,539.9300	1.5399	1,852.5500	1.8525	20.301	0	0	0
2015/08/21	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2030	05/11/2015	8.50	Put	Bond Future	1,619.2000	1.6192	1,931.8200	1.9318	19.307	0	0	0
2015/08/21	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2030	04/02/2016			Bond Future	8.7603	94.1336	8.8022	93.8145	0.479	0.0000	0.0000	400
2015/08/21	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2030	04/02/2016	8.74	Put	Bond Future	155.0000	0.1550	474.1700	0.4742	205.916	0	0	0
2015/08/21	2030	04/02/2016	8.76	Put	Bond Future	2.2200	0.0022	321.3900	0.3214	14377.027	0	0	0
2015/08/21	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2030	04/02/2016	8.75	Put	Bond Future	78.5600	0.0786	397.7300	0.3977	406.275	0	0	0
2015/08/21	2032	05/11/2015			Bond Future	8.7870	96.2907	8.8274	95.9558	0.460	0.0000	0.0000	1,579
2015/08/21	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2032	05/11/2015	7.99	Put	Bond Future	6,972.3200	6.9723	7,307.2900	7.3073	4.804	0	0	0
2015/08/21	2032	05/11/2015	8.01	Put	Bond Future	6,788.4800	6.7885	7,123.4500	7.1235	4.934	0	0	0
2015/08/21	2032	05/11/2015	8.00	Put	Bond Future	6,880.3400	6.8803	7,215.3100	7.2153	4.869	0	0	0
2015/08/21	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2032	04/02/2016			Bond Future	8.8404	97.9323	8.8822	97.5905	0.473	0.0000	0.0000	0
2015/08/21	2032	04/02/2016	8.69	Put	Bond Future	1,245.0200	1.2450	1,586.8300	1.5868	27.454	0	0	0
2015/08/21	2032	04/02/2016	8.71	Put	Bond Future	1,078.0800	1.0781	1,419.8900	1.4199	31.705	0	0	0

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2015/08/21	2032	04/02/2016	8.70	Put	Bond Future	1,161.5000	1.1615	1,503.3100	1.5033	29.428	0	0	0
2015/08/21	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2032	05/05/2016			Bond Future	8.8865	95.5230	8.9297	95.1740	0.486	0.0000	0.0000	0
2015/08/21	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2032	05/05/2016	9.01	Call	Bond Future	992.7800	0.9928	643.7800	0.6438	(35.154)	0	0	0
2015/08/21	2032	05/05/2016	8.99	Call	Bond Future	833.0800	0.8331	484.0800	0.4841	(41.893)	0	0	0
2015/08/21	2032	05/05/2016	9.00	Call	Bond Future	912.9800	0.9130	563.9800	0.5640	(38.226)	0	0	0
2015/08/21	2037	05/11/2015	7.99	Put	Bond Future	8,948.0600	8.9481	9,271.3800	9.2714	3.613	0	0	0
2015/08/21	2037	05/11/2015	8.01	Put	Bond Future	8,737.4700	8.7375	9,060.7900	9.0608	3.700	0	0	0
2015/08/21	2037	05/11/2015			Bond Future	8.8986	98.5600	8.9338	98.2366	0.396	0.0000	0.0000	47,096
2015/08/21	2037	05/11/2015	8.00	Put	Bond Future	8,842.6800	8.8427	9,166.0000	9.1660	3.656	0	0	0
2015/08/21	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2037	04/02/2016	8.75	Put	Bond Future	1,840.2200	1.8402	2,170.1000	2.1701	17.926	0	0	0
2015/08/21	2037	04/02/2016			Bond Future	8.9496	95.9826	8.9861	95.6527	0.407	0.0000	0.0000	370
2015/08/21	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2037	04/02/2016	8.74	Put	Bond Future	1,933.8400	1.9338	2,263.7200	2.2637	17.058	0	0	0
2015/08/21	2037	04/02/2016	8.76	Put	Bond Future	1,746.7300	1.7467	2,076.6100	2.0766	18.886	0	0	0
2015/08/21	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	292.9000	0.2929	100.000	0	0	0
2015/08/21	2037	05/05/2016			Bond Future	8.9951	97.6966	9.0327	97.3596	0.418	0.0000	0.0000	0
2015/08/21	2037	05/05/2016	9.00	Call	Bond Future	44.0300	0.0440	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	2037	05/05/2016	9.01	Call	Bond Future	133.7800	0.1338	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	2037	05/05/2016	8.99	Put	Bond Future	45.8500	0.0459	382.7800	0.3828	734.853	0	0	0
2015/08/21	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	203.1500	0.2032	100.000	0	0	0
2015/08/21	2038	05/11/2015			Bond Future	129.8231	129.8231	130.0476	130.0476	0.173	0.0000	0.0000	5,820
2015/08/21	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2038	05/11/2015	133.99	Put	Bond Future	4,166.9300	4.1669	3,942.4000	3.9424	(5.388)	0	0	0
2015/08/21	2038	05/11/2015	134.01	Put	Bond Future	4,186.9300	4.1869	3,962.4000	3.9624	(5.363)	0	0	0
2015/08/21	2038	05/11/2015	134.00	Put	Bond Future	4,176.9300	4.1769	3,952.4000	3.9524	(5.375)	0	0	0
2015/08/21	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2038	04/02/2016			Bond Future	130.6716	130.6716	130.8982	130.8982	0.173	0.0000	0.0000	0
2015/08/21	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2038	04/02/2016	130.99	Put	Bond Future	318.4200	0.3184	91.7600	0.0918	(71.183)	0	0	0
2015/08/21	2038	04/02/2016	131.01	Put	Bond Future	338.4200	0.3384	111.7600	0.1118	(66.976)	0	0	0
2015/08/21	2038	04/02/2016	131.00	Put	Bond Future	328.4200	0.3284	101.7600	0.1018	(69.015)	0	0	0
2015/08/21	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	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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2015/08/21	2044	05/11/2015			Bond Future	8.9462	100.3943	8.9814	100.0405	0.394	0.0000	0.0000	14,576
2015/08/21	2044	05/11/2015	8.24	Put	Bond Future	7,564.7200	7.5647	7,918.4800	7.9185	4.676	0	0	0
2015/08/21	2044	05/11/2015	8.26	Put	Bond Future	7,337.1600	7.3372	7,690.9200	7.6909	4.821	0	0	0
2015/08/21	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2044	05/11/2015	8.25	Put	Bond Future	7,450.8300	7.4508	7,804.5900	7.8046	4.748	0	0	0
2015/08/21	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2044	04/02/2016	8.99	Put	Bond Future	47.3100	0.0473	408.2300	0.4082	762.883	0	0	0
2015/08/21	2044	04/02/2016			Bond Future	8.9948	97.7230	9.0311	97.3620	0.404	0.0000	0.0000	0
2015/08/21	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	209.3100	0.2093	100.000	0	0	0
2015/08/21	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	308.6800	0.3087	100.000	0	0	0
2015/08/21	2044	04/02/2016	9.01	Call	Bond Future	151.6100	0.1516	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2044	04/02/2016	9.00	Call	Bond Future	52.2400	0.0522	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	2044	05/05/2016	8.99	Put	Bond Future	475.4100	0.4754	843.9200	0.8439	77.514	0	0	0
2015/08/21	2044	05/05/2016			Bond Future	9.0380	99.4681	9.0755	99.0996	0.415	0.0000	0.0000	0
2015/08/21	2044	05/05/2016	9.01	Put	Bond Future	276.8500	0.2768	645.3600	0.6454	133.108	0	0	0
2015/08/21	2044	05/05/2016	9.00	Put	Bond Future	376.0400	0.3760	744.5500	0.7445	97.998	0	0	0
2015/08/21	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2046	05/11/2015			Bond Future	128.6547	128.6547	128.3653	128.3653	(0.225)	0.0000	0.0000	6,062
2015/08/21	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2046	05/11/2015	132.99	Put	Bond Future	4,335.3400	4.3353	4,624.6700	4.6247	6.674	0	0	0
2015/08/21	2046	05/11/2015	133.01	Put	Bond Future	4,355.3400	4.3553	4,644.6700	4.6447	6.643	0	0	0
2015/08/21	2046	05/11/2015	133.00	Put	Bond Future	4,345.3400	4.3453	4,634.6700	4.6347	6.658	0	0	0
2015/08/21	2046	04/02/2016	127.99	Call	Bond Future	2,868.2600	2.8683	2,571.8800	2.5719	(10.333)	0	0	0
2015/08/21	2046	04/02/2016			Bond Future	130.8583	130.8583	130.5619	130.5619	(0.226)	0.0000	0.0000	0
2015/08/21	2046	04/02/2016	128.00	Call	Bond Future	2,858.2600	2.8583	2,561.8800	2.5619	(10.369)	0	0	0
2015/08/21	2046	04/02/2016	128.01	Call	Bond Future	2,848.2600	2.8483	2,551.8800	2.5519	(10.406)	0	0	0
2015/08/21	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2050	05/11/2015			Bond Future	138.4916	138.4916	138.8217	138.8217	0.238	0.0000	0.0000	4,361
2015/08/21	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2050	05/11/2015	144.99	Put	Bond Future	6,498.3700	6.4984	6,168.3500	6.1684	(5.079)	0	0	0
2015/08/21	2050	05/11/2015	145.01	Put	Bond Future	6,518.3700	6.5184	6,188.3500	6.1884	(5.063)	0	0	0
2015/08/21	2050	05/11/2015	145.00	Put	Bond Future	6,508.3700	6.5084	6,178.3500	6.1784	(5.071)	0	0	0
2015/08/21	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2050	04/02/2016			Bond Future	139.3287	139.3287	139.6626	139.6626	0.240	0.0000	0.0000	0
2015/08/21	2050	04/02/2016	138.00	Call	Bond Future	1,328.6600	1.3287	1,662.6100	1.6626	25.134	0	0	0
2015/08/21	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
2015/08/21	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	2050	04/02/2016	138.01	Call	Bond Future	1,318.6600	1.3187	1,652.6100	1.6526	25.325	0	0	0
2015/08/21	2050	04/02/2016	137.99	Call	Bond Future	1,338.6600	1.3387	1,672.6100	1.6726	24.947	0	0	0
2015/08/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	AL37	05/11/2015			Index Future	465.7970	465.7970	465.1370	465.1370	(0.142)	0.0000	0.0000	3
2015/08/21	AL37	04/02/2016			Index Future	473.7350	473.7350	473.0590	473.0590	(0.143)	0.0000	0.0000	0
2015/08/21	AL7T	05/11/2015			Index Future	549.4880	549.4880	548.2350	548.2350	(0.228)	0.0000	0.0000	1
2015/08/21	AL7T	04/02/2016			Index Future	558.8530	558.8530	557.5710	557.5710	(0.229)	0.0000	0.0000	0
2015/08/21	ALBI	05/11/2015			Index Future	502.4360	502.4360	501.1240	501.1240	(0.261)	0.0000	0.0000	456
2015/08/21	ALBI	04/02/2016			Index Future	510.9990	510.9990	509.6590	509.6590	(0.262)	0.0000	0.0000	152
2015/08/21	ALBI	05/05/2016			Index Future	520.1130	520.1130	518.7440	518.7440	(0.263)	0.0000	0.0000	0
2015/08/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	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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2015/08/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/21	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	EL28	05/11/2015			Bond Future	127.5081	127.5081	127.5028	127.5028	(0.004)	0.0000	0.0000	0
2015/08/21	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	EL28	05/11/2015	126.99	Call	Bond Future	518.0800	0.5181	512.7600	0.5128	(1.027)	0	0	0
2015/08/21	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	EL28	05/11/2015	127.00	Call	Bond Future	508.0800	0.5081	502.7600	0.5028	(1.047)	0	0	0
2015/08/21	EL28	05/11/2015	127.01	Call	Bond Future	498.0800	0.4981	492.7600	0.4928	(1.068)	0	0	0
2015/08/21	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	EL28	04/02/2016			Bond Future	129.6920	129.6920	129.6850	129.6850	(0.005)	0.0000	0.0000	0
2015/08/21	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	EL28	04/02/2016	128.99	Call	Bond Future	701.9900	0.7020	694.9500	0.6950	(1.003)	0	0	0
2015/08/21	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	EL28	04/02/2016	129.00	Call	Bond Future	691.9900	0.6920	684.9500	0.6850	(1.017)	0	0	0
2015/08/21	EL28	04/02/2016	129.01	Call	Bond Future	681.9900	0.6820	674.9500	0.6750	(1.032)	0	0	0
2015/08/21	ES33	05/11/2015	9.00	Put	Bond Future	6,121.3100	6.1213	6,369.5300	6.3695	4.055	0	0	0
2015/08/21	ES33	05/11/2015			Bond Future	9.8153	81.8121	9.8504	81.5639	0.357	0.0000	0.0000	6,441
2015/08/21	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	ES33	05/11/2015	8.99	Put	Bond Future	6,200.6400	6.2006	6,448.8600	6.4489	4.003	0	0	0
2015/08/21	ES33	05/11/2015	9.01	Put	Bond Future	6,042.0800	6.0421	6,290.3000	6.2903	4.108	0	0	0
2015/08/21	ES33	04/02/2016	10.01	Call	Bond Future	771.2000	0.7712	517.7300	0.5177	(32.867)	0	0	0
2015/08/21	ES33	04/02/2016			Bond Future	9.8990	83.2067	9.9353	82.9532	0.367	0.0000	0.0000	0
2015/08/21	ES33	04/02/2016	9.99	Call	Bond Future	633.0700	0.6331	379.6000	0.3796	(40.038)	0	0	0
2015/08/21	ES33	04/02/2016	10.00	Call	Bond Future	702.1800	0.7022	448.7100	0.4487	(36.098)	0	0	0
2015/08/21	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	ES33	05/05/2016	10.01	Call	Bond Future	247.6600	0.2477	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	ES33	05/05/2016			Bond Future	9.9740	80.9009	10.0116	80.6421	0.377	0.0000	0.0000	0
2015/08/21	ES33	05/05/2016	9.99	Call	Bond Future	110.0200	0.1100	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	ES33	05/05/2016	10.00	Call	Bond Future	178.8900	0.1789	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	148.8400	0.1488	100.000	0	0	0
2015/08/21	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	11.2000	0.0112	100.000	0	0	0
2015/08/21	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	79.9700	0.0800	100.000	0	0	0
2015/08/21	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	GOVI	05/11/2015			GOVI	498.6530	498.6530	497.4560	497.4560	(0.240)	0.0000	0.0000	441
2015/08/21	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	GOVI	05/11/2015	529.99	Put	GOVI	313,370.0000	31.3370	325,340.0000	32.5340	3.820	0	0	0
2015/08/21	GOVI	05/11/2015	530.01	Put	GOVI	313,570.0000	31.3570	325,540.0000	32.5540	3.817	0	0	0

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2015/08/21	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	GOVI	05/11/2015	530.00	Put	GOVI	313,470.0000		31.3470	325,440.0000	32.5440	3.819	0	0	0
2015/08/21	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	GOVI	04/02/2016			GOVI	507.1520		507.1520	505.9280	505.9280	(0.241)	0.0000	0.0000	26
2015/08/21	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	GOVI	04/02/2016	511.99	Put	GOVI	48,380.0000		4.8380	60,620.0000	6.0620	25.300	0	0	0
2015/08/21	GOVI	04/02/2016	512.01	Put	GOVI	48,580.0000		4.8580	60,820.0000	6.0820	25.196	0	0	0
2015/08/21	GOVI	04/02/2016	512.00	Put	GOVI	48,480.0000		4.8480	60,720.0000	6.0720	25.248	0	0	0
2015/08/21	GOVI	05/05/2016	518.01	Put	GOVI	18,130.0000		1.8130	30,640.0000	3.0640	69.002	0	0	0
2015/08/21	GOVI	05/05/2016			GOVI	516.1970		516.1970	514.9460	514.9460	(0.242)	0.0000	0.0000	0
2015/08/21	GOVI	05/05/2016	518.00	Put	GOVI	18,030.0000		1.8030	30,540.0000	3.0540	69.384	0	0	0
2015/08/21	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	GOVI	05/05/2016	517.99	Put	GOVI	17,930.0000		1.7930	30,440.0000	3.0440	69.771	0	0	0
2015/08/21	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/21	IGOV	05/11/2015			Index Future	235.7450		235.7450	235.7950	235.7950	0.021	0.0000	0.0000	973
2015/08/21	IGOV	04/02/2016			Index Future	239.7820		239.7820	239.8300	239.8300	0.020	0.0000	0.0000	82
2015/08/21	IGOV	05/05/2016			Index Future	244.0770		244.0770	244.1230	244.1230	0.019	0.0000	0.0000	0
2015/08/21	ILBI	05/11/2015			Index Future	638.7930		638.7930	638.9460	638.9460	0.024	0.0000	0.0000	0
2015/08/21	ILBI	04/02/2016			Index Future	649.7480		649.7480	649.9010	649.9010	0.024	0.0000	0.0000	160
2015/08/21	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/21	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/21	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/21	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/21	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/21	JBAF	16/09/2015			Jibar Tradeable Future	6.3400		93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/08/21	JBAF	21/10/2015			Jibar Tradeable Future	6.4500		93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/08/21	JBAF	18/11/2015			Jibar Tradeable Future	6.4800		93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/08/21	JBAF	15/12/2015			Jibar Tradeable Future	6.5900		93.4100	6.5900	93.4100	0.000	0.0000	0.0000	0
2015/08/21	JBAF	20/01/2016			Jibar Tradeable Future	6.6800		6.6800	6.6750	93.3250	(0.075)	0.0000	0.0000	0
2015/08/21	JBAF	17/02/2016			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	2,000
2015/08/21	JBAF	16/03/2016			Jibar Tradeable Future	6.7900		93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2015/08/21	JBAF	15/06/2016			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2015/08/21	JBAF	21/09/2016			Jibar Tradeable Future	7.2300		92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/08/21	JBAF	21/12/2016			Jibar Tradeable Future	7.3800		92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/08/21	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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2015/08/21	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2015/08/21	R023	05/11/2015			Bond Future	8.1505	99.3293	8.1914	99.1106	0.502	0.0000	0.0000	13,460
2015/08/21	R023	05/11/2015	7.99	Put	Bond Future	1,810.0000	1.8100	1,934.7600	1.9348	6.893	0	0	0
2015/08/21	R023	05/11/2015	8.01	Put	Bond Future	1,745.9500	1.7459	1,867.8800	1.8679	6.984	0	0	0
2015/08/21	R023	05/11/2015	7.99	Call	Bond Future	946.1500	0.9461	852.2200	0.8522	(9.928)	0	0	0
2015/08/21	R023	05/11/2015	8.00	Put	Bond Future	1,777.8000	1.7778	1,901.1400	1.9011	6.938	0	0	0
2015/08/21	R023	05/11/2015	8.00	Call	Bond Future	968.0400	0.9680	872.6900	0.8727	(9.850)	0	0	0
2015/08/21	R023	05/11/2015	8.01	Call	Bond Future	990.2500	0.9903	893.4900	0.8935	(9.771)	0	0	0
2015/08/21	R023	04/02/2016	8.01	Put	Bond Future	2,397.9100	2.3979	2,525.2000	2.5252	5.308	0	0	0
2015/08/21	R023	04/02/2016			Bond Future	8.2124	101.0222	8.2555	100.7985	0.525	0.0000	0.0000	1,050
2015/08/21	R023	04/02/2016	8.00	Put	Bond Future	2,429.1100	2.4291	2,557.4200	2.5574	5.282	0	0	0
2015/08/21	R023	04/02/2016	8.01	Call	Bond Future	1,339.4700	1.3395	1,243.1600	1.2432	(7.190)	0	0	0
2015/08/21	R023	04/02/2016	7.99	Call	Bond Future	1,296.5000	1.2965	1,202.2400	1.2022	(7.270)	0	0	0
2015/08/21	R023	04/02/2016	8.00	Call	Bond Future	1,318.0100	1.3180	1,222.7200	1.2227	(7.230)	0	0	0
2015/08/21	R023	04/02/2016	7.99	Put	Bond Future	2,460.3000	2.4603	2,589.6400	2.5896	5.257	0	0	0
2015/08/21	R023	05/05/2016			Bond Future	8.2558	98.8958	8.3012	98.6671	0.550	0.0000	0.0000	0
2015/08/21	R023	05/05/2016	8.24	Put	Bond Future	2,362.7700	2.3628	2,473.0000	2.4730	4.665	0	0	0
2015/08/21	R023	05/05/2016	8.26	Put	Bond Future	2,313.5600	2.3136	2,422.1900	2.4222	4.695	0	0	0
2015/08/21	R023	05/05/2016	8.24	Call	Bond Future	2,283.0900	2.2831	2,164.6200	2.1646	(5.189)	0	0	0
2015/08/21	R023	05/05/2016	8.25	Put	Bond Future	2,337.7400	2.3377	2,447.1700	2.4472	4.681	0	0	0
2015/08/21	R023	05/05/2016	8.25	Call	Bond Future	2,308.5600	2.3086	2,189.2900	2.1893	(5.166)	0	0	0
2015/08/21	R023	05/05/2016	8.26	Call	Bond Future	2,334.8500	2.3349	2,214.7800	2.2148	(5.143)	0	0	0
2015/08/21	R186	05/11/2015	7.75	Put	Bond Future	5,134.8200	5.1348	5,355.1000	5.3551	4.290	0	0	0
2015/08/21	R186	05/11/2015	8.25	Put	Bond Future	2,341.4100	2.3414	2,480.5700	2.4806	5.943	0	0	8,650
2015/08/21	R186	05/11/2015	8.45	Call	Bond Future	2,646.8900	2.6469	2,471.5200	2.4715	(6.626)	0	0	0
2015/08/21	R186	05/11/2015	8.24	Call	Bond Future	1,771.7200	1.7717	1,632.0700	1.6321	(7.882)	0	0	0
2015/08/21	R186	05/11/2015	8.85	Put	Bond Future	669.4700	0.6695	720.7600	0.7208	7.661	0	0	2,283
2015/08/21	R186	05/11/2015			Bond Future	8.3172	119.6879	8.3527	119.4073	0.427	8.3108	8.3108	32,736
2015/08/21	R186	05/11/2015	9.00	Put	Bond Future	464.1900	0.4642	501.3800	0.5014	8.012	0	0	2,600
2015/08/21	R186	05/11/2015	8.22	Call	Bond Future	1,700.2800	1.7003	1,564.1400	1.5641	(8.007)	0	0	0
2015/08/21	R186	05/11/2015	8.24	Put	Bond Future	2,384.7800	2.3848	2,525.6800	2.5257	5.908	0	0	0
2015/08/21	R186	05/11/2015	8.35	Put	Bond Future	1,946.6500	1.9466	2,068.4500	2.0684	6.257	0	0	9,430
2015/08/21	R186	05/11/2015	8.26	Put	Bond Future	2,299.6700	2.2997	2,437.0700	2.4371	5.975	0	0	0
2015/08/21	R186	05/11/2015	8.50	Put	Bond Future	1,449.1300	1.4491	1,546.3800	1.5464	6.711	0	0	4,666
2015/08/21	R186	05/11/2015	8.55	Put	Bond Future	1,307.0700	1.3071	1,396.6800	1.3967	6.856	0	0	4,667
2015/08/21	R186	05/11/2015	7.73	Call	Bond Future	495.7800	0.4958	438.1500	0.4381	(11.624)	0	0	169
2015/08/21	R186	05/11/2015	7.86	Call	Bond Future	719.7800	0.7198	643.7900	0.6438	(10.557)	0	0	674
2015/08/21	R186	05/11/2015	8.35	Call	Bond Future	2,205.6700	2.2057	2,046.9200	2.0469	(7.197)	0	0	843
2015/08/21	R186	05/11/2015	8.45	Put	Bond Future	1,602.8000	1.6028	1,707.9800	1.7080	6.562	0	0	6,308
2015/08/21	R186	05/11/2015	8.85	Call	Bond Future	4,781.7800	4.7818	4,552.5200	4.5525	(4.794)	0	0	0
2015/08/21	R186	05/11/2015	9.00	Call	Bond Future	5,698.0400	5.6980	5,454.6800	5.4547	(4.271)	0	0	0
2015/08/21	R186	05/11/2015	7.73	Put	Bond Future	5,271.5100	5.2715	5,494.4300	5.4944	4.229	0	0	0
2015/08/21	R186	05/11/2015	7.75	Call	Bond Future	526.1100	0.5261	465.8400	0.4658	(11.456)	0	0	1,200
2015/08/21	R186	05/11/2015	7.86	Put	Bond Future	4,415.4600	4.4155	4,620.0200	4.6200	4.633	0	0	0
2015/08/21	R186	05/11/2015	8.25	Call	Bond Future	1,808.0000	1.8080	1,666.6100	1.6666	(7.820)	0	0	0
2015/08/21	R186	05/11/2015	8.22	Put	Bond Future	2,472.8600	2.4729	2,617.2700	2.6173	5.840	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
2015/08/21	R186	05/11/2015	8.26	Call	Bond Future	1,845.8400	1.8458	1,702.6900	1.7027	(7.755)	0	0	0
2015/08/21	R186	05/11/2015	8.50	Call	Bond Future	2,883.0200	2.8830	2,699.7200	2.6997	(6.358)	0	0	0
2015/08/21	R186	05/11/2015	8.55	Call	Bond Future	3,128.9500	3.1289	2,938.0100	2.9380	(6.102)	0	0	0
2015/08/21	R186	04/02/2016	7.50	Call	Bond Future	658.5700	0.6586	604.1300	0.6041	(8.266)	0	0	0
2015/08/21	R186	04/02/2016			Bond Future	8.3686	116.4293	8.4057	116.1426	0.443	0.0000	0.0000	5,365
2015/08/21	R186	04/02/2016	7.51	Call	Bond Future	672.8400	0.6728	617.5000	0.6175	(8.225)	0	0	0
2015/08/21	R186	04/02/2016	7.49	Call	Bond Future	645.1300	0.6451	591.5600	0.5916	(8.304)	0	0	0
2015/08/21	R186	04/02/2016	7.50	Put	Bond Future	7,668.6400	7.6686	7,900.9300	7.9009	3.029	0	0	0
2015/08/21	R186	04/02/2016	7.49	Put	Bond Future	7,739.2200	7.7392	7,972.3800	7.9724	3.013	0	0	0
2015/08/21	R186	04/02/2016	7.51	Put	Bond Future	7,598.9700	7.5990	7,830.3600	7.8304	3.045	0	0	0
2015/08/21	R186	05/05/2016			Bond Future	8.4105	118.5078	8.4492	118.2146	0.459	0.0000	0.0000	0
2015/08/21	R186	05/05/2016	8.34	Call	Bond Future	3,393.5800	3.3936	3,244.2000	3.2442	(4.402)	0	0	0
2015/08/21	R186	05/05/2016	8.35	Call	Bond Future	3,430.5600	3.4306	3,280.2000	3.2802	(4.383)	0	0	0
2015/08/21	R186	05/05/2016	8.33	Call	Bond Future	3,357.2100	3.3572	3,208.8200	3.2088	(4.420)	0	0	0
2015/08/21	R186	05/05/2016	8.35	Put	Bond Future	3,891.8900	3.8919	4,034.6700	4.0347	3.669	0	0	0
2015/08/21	R186	05/05/2016	7.56	Put	Bond Future	7,948.9200	7.9489	8,167.1400	8.1671	2.745	0	0	0
2015/08/21	R186	05/05/2016	8.34	Put	Bond Future	3,931.3600	3.9314	4,075.1200	4.0751	3.657	0	0	0
2015/08/21	R186	05/05/2016	7.56	Call	Bond Future	1,230.5200	1.2305	1,155.6000	1.1556	(6.088)	0	0	0
2015/08/21	R186	05/05/2016	8.33	Put	Bond Future	3,971.5000	3.9715	4,116.2500	4.1163	3.645	0	0	0
2015/08/21	R186	04/08/2016	8.51	Put	Bond Future	3,969.6400	3.9696	4,104.2800	4.1043	3.392	0	0	0
2015/08/21	R186	04/08/2016			Bond Future	8.4483	115.3964	8.4885	115.0973	0.476	0.0000	0.0000	0
2015/08/21	R186	04/08/2016	8.50	Put	Bond Future	4,003.7200	4.0037	4,139.2100	4.1392	3.384	0	0	0
2015/08/21	R186	04/08/2016	8.51	Call	Bond Future	4,428.0600	4.4281	4,263.5700	4.2636	(3.715)	0	0	0
2015/08/21	R186	04/08/2016	8.49	Call	Bond Future	4,349.9600	4.3500	4,187.1500	4.1871	(3.743)	0	0	0
2015/08/21	R186	04/08/2016	8.50	Call	Bond Future	4,388.0200	4.3880	4,224.3800	4.2244	(3.729)	0	0	0
2015/08/21	R186	04/08/2016	8.49	Put	Bond Future	4,039.8400	4.0398	4,176.1600	4.1762	3.374	0	0	0
2015/08/21	R197	05/11/2015	295.00	Call	Bond Future	2,088.0200	2.0880	2,071.8200	2.0718	(0.776)	0	0	0
2015/08/21	R197	05/11/2015			Bond Future	297.0880	297.0880	297.0718	297.0718	(0.005)	0.0000	0.0000	927
2015/08/21	R197	05/11/2015	294.99	Call	Bond Future	2,098.0200	2.0980	2,081.8200	2.0818	(0.772)	0	0	0
2015/08/21	R197	05/11/2015	295.01	Call	Bond Future	2,078.0200	2.0780	2,061.8200	2.0618	(0.780)	0	0	0
2015/08/21	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R197	04/02/2016			Bond Future	295.8211	295.8211	295.8006	295.8006	(0.007)	0.0000	0.0000	0
2015/08/21	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R197	04/02/2016	296.99	Put	Bond Future	1,168.8700	1.1689	1,189.3900	1.1894	1.756	0	0	0
2015/08/21	R197	04/02/2016	297.01	Put	Bond Future	1,188.8700	1.1889	1,209.3900	1.2094	1.726	0	0	0
2015/08/21	R197	04/02/2016	297.00	Put	Bond Future	1,178.8700	1.1789	1,199.3900	1.1994	1.741	0	0	0
2015/08/21	R202	05/11/2015			Bond Future	242.8937	242.8937	243.2239	243.2239	0.136	0.0000	0.0000	52,921
2015/08/21	R202	05/11/2015	245.99	Put	Bond Future	3,096.2800	3.0963	2,766.1300	2.7661	(10.663)	0	0	0
2015/08/21	R202	05/11/2015	246.01	Put	Bond Future	3,116.2800	3.1163	2,786.1300	2.7861	(10.594)	0	0	0
2015/08/21	R202	05/11/2015	246.00	Put	Bond Future	3,106.2800	3.1063	2,776.1300	2.7761	(10.628)	0	0	0
2015/08/21	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/21	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R202	04/02/2016			Bond Future	243.6779	243.6779	244.0106	244.0106	0.137	0.0000	0.0000	0
2015/08/21	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R202	04/02/2016	239.99	Call	Bond Future	3,687.8900	3.6879	4,020.6100	4.0206	9.022	0	0	0
2015/08/21	R202	04/02/2016	240.00	Call	Bond Future	3,677.8900	3.6779	4,010.6100	4.0106	9.046	0	0	0
2015/08/21	R202	04/02/2016	240.01	Call	Bond Future	3,667.8900	3.6679	4,000.6100	4.0006	9.071	0	0	0
2015/08/21	R203	05/11/2015	5.99	Call	Bond Future	2.2100	0.0022	1.5600	0.0016	(29.412)	0	0	0
2015/08/21	R203	05/11/2015	6.00	Put	Bond Future	2,235.7400	2.2357	2,320.7400	2.3207	3.802	0	0	0
2015/08/21	R203	05/11/2015			Bond Future	7.2807	102.9002	7.3305	102.8145	0.685	0.0000	0.0000	15,250
2015/08/21	R203	05/11/2015	6.00	Call	Bond Future	2.3400	0.0023	1.6600	0.0017	(29.060)	0	0	0
2015/08/21	R203	05/11/2015	6.01	Call	Bond Future	2.4800	0.0025	1.7600	0.0018	(29.032)	0	0	0
2015/08/21	R203	05/11/2015	5.99	Put	Bond Future	2,253.3000	2.2533	2,338.3300	2.3383	3.774	0	0	0
2015/08/21	R203	05/11/2015	6.01	Put	Bond Future	2,218.1900	2.2182	2,303.1500	2.3031	3.830	0	0	0
2015/08/21	R203	04/02/2016	7.25	Put	Bond Future	419.3200	0.4193	470.3000	0.4703	12.158	0	0	0
2015/08/21	R203	04/02/2016	7.26	Put	Bond Future	411.1100	0.4111	461.4700	0.4615	12.250	0	0	0
2015/08/21	R203	04/02/2016			Bond Future	7.3489	104.6542	7.4081	104.5658	0.805	0.0000	0.0000	0
2015/08/21	R203	04/02/2016	7.26	Call	Bond Future	277.9700	0.2780	239.9200	0.2399	(13.689)	0	0	0
2015/08/21	R203	04/02/2016	7.24	Call	Bond Future	264.8200	0.2648	227.9900	0.2280	(13.908)	0	0	0
2015/08/21	R203	04/02/2016	7.25	Call	Bond Future	271.2000	0.2712	233.7700	0.2338	(13.802)	0	0	0
2015/08/21	R203	04/02/2016	7.24	Put	Bond Future	427.9300	0.4279	479.5100	0.4795	12.053	0	0	0
2015/08/21	R203	05/05/2016	7.25	Put	Bond Future	594.9300	0.5949	644.7600	0.6448	8.376	0	0	0
2015/08/21	R203	05/05/2016			Bond Future	7.3679	102.3521	7.4396	102.2609	0.972	0.0000	0.0000	0
2015/08/21	R203	05/05/2016	7.26	Call	Bond Future	450.7800	0.4508	409.1300	0.4091	(9.240)	0	0	0
2015/08/21	R203	05/05/2016	7.24	Call	Bond Future	438.5800	0.4386	397.6600	0.3977	(9.330)	0	0	0
2015/08/21	R203	05/05/2016	7.25	Call	Bond Future	444.6600	0.4447	403.3700	0.4034	(9.286)	0	0	0
2015/08/21	R203	05/05/2016	7.24	Put	Bond Future	601.6100	0.6016	651.8100	0.6518	8.344	0	0	0
2015/08/21	R203	05/05/2016	7.26	Put	Bond Future	588.3000	0.5883	637.7700	0.6378	8.409	0	0	0
2015/08/21	R204	05/11/2015			Bond Future	7.6100	104.1538	7.6577	104.0230	0.627	0.0000	0.0000	19,272
2015/08/21	R204	05/11/2015	6.25	Call	Bond Future	3.7300	0.0037	2.7100	0.0027	(27.346)	0	0	0
2015/08/21	R204	05/11/2015	6.24	Put	Bond Future	3,852.0100	3.8520	3,981.8600	3.9819	3.371	0	0	0
2015/08/21	R204	05/11/2015	6.26	Put	Bond Future	3,794.9400	3.7949	3,924.6800	3.9247	3.419	0	0	0
2015/08/21	R204	05/11/2015	6.25	Put	Bond Future	3,823.4700	3.8235	3,953.2700	3.9533	3.395	0	0	0
2015/08/21	R204	05/11/2015	6.26	Call	Bond Future	3.9400	0.0039	2.8600	0.0029	(27.411)	0	0	0
2015/08/21	R204	05/11/2015	6.24	Call	Bond Future	3.5300	0.0035	2.5600	0.0026	(27.479)	0	0	0
2015/08/21	R204	04/02/2016	7.50	Call	Bond Future	535.9200	0.5359	481.0500	0.4810	(10.238)	0	0	0
2015/08/21	R204	04/02/2016			Bond Future	7.6779	101.8920	7.7308	101.7577	0.688	0.0000	0.0000	0
2015/08/21	R204	04/02/2016	7.51	Call	Bond Future	546.4800	0.5465	490.8900	0.4909	(10.172)	0	0	0
2015/08/21	R204	04/02/2016	7.49	Put	Bond Future	1,004.3700	1.0044	1,084.4900	1.0845	7.977	0	0	0
2015/08/21	R204	04/02/2016	7.51	Put	Bond Future	974.5000	0.9745	1,053.1700	1.0532	8.073	0	0	0
2015/08/21	R204	04/02/2016	7.49	Call	Bond Future	525.2300	0.5252	471.0900	0.4711	(10.308)	0	0	0
2015/08/21	R204	04/02/2016	7.50	Put	Bond Future	989.5000	0.9895	1,068.8900	1.0689	8.023	0	0	0
2015/08/21	R204	05/05/2016	7.75	Call	Bond Future	1,054.9500	1.0550	983.5600	0.9836	(6.767)	0	0	0
2015/08/21	R204	05/05/2016			Bond Future	7.7241	103.7107	7.7830	103.5729	0.764	0.0000	0.0000	0
2015/08/21	R204	05/05/2016	7.76	Call	Bond Future	1,067.4800	1.0675	995.5900	0.9956	(6.735)	0	0	0

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2015/08/21	R204	05/05/2016	7.74	Put	Bond Future	1,005.2400	1.0052	1,072.1700	1.0722	6.658	0	0	0
2015/08/21	R204	05/05/2016	7.76	Put	Bond Future	983.4800	0.9835	1,049.4100	1.0494	6.704	0	0	0
2015/08/21	R204	05/05/2016	7.74	Call	Bond Future	1,042.5100	1.0425	971.6200	0.9716	(6.800)	0	0	0
2015/08/21	R204	05/05/2016	7.75	Put	Bond Future	994.3100	0.9943	1,060.7400	1.0607	6.681	0	0	0
2015/08/21	R207	05/11/2015	7.76	Call	Bond Future	697.4600	0.6975	629.1000	0.6291	(9.801)	0	0	0
2015/08/21	R207	05/11/2015			Bond Future	7.8384	100.2456	7.8800	100.1016	0.531	0.0000	0.0000	43,204
2015/08/21	R207	05/11/2015	7.74	Call	Bond Future	666.1600	0.6662	599.7500	0.5998	(9.969)	0	0	0
2015/08/21	R207	05/11/2015	7.50	Call	Bond Future	361.5800	0.3616	317.7200	0.3177	(12.130)	0	0	19
2015/08/21	R207	05/11/2015	7.75	Call	Bond Future	681.6000	0.6816	614.2300	0.6142	(9.884)	0	0	0
2015/08/21	R207	05/11/2015	7.43	Call	Bond Future	295.5000	0.2955	257.6100	0.2576	(12.822)	0	0	53
2015/08/21	R207	05/11/2015	7.74	Put	Bond Future	1,007.8300	1.0078	1,085.4200	1.0854	7.699	0	0	0
2015/08/21	R207	05/11/2015	7.43	Put	Bond Future	1,722.7500	1.7228	1,828.8600	1.8289	6.159	0	0	0
2015/08/21	R207	05/11/2015	7.76	Put	Bond Future	969.5900	0.9696	1,045.2300	1.0452	7.801	0	0	0
2015/08/21	R207	05/11/2015	7.50	Put	Bond Future	1,542.4300	1.5424	1,642.5700	1.6426	6.492	0	0	0
2015/08/21	R207	05/11/2015	7.75	Put	Bond Future	988.4900	0.9885	1,065.1200	1.0651	7.752	0	0	0
2015/08/21	R207	04/02/2016	7.49	Put	Bond Future	1,871.5700	1.8716	1,973.0800	1.9731	5.424	0	0	0
2015/08/21	R207	04/02/2016	7.27	Put	Bond Future	2,416.1500	2.4162	2,531.5800	2.5316	4.777	0	0	0
2015/08/21	R207	04/02/2016			Bond Future	7.9051	98.3123	7.9502	98.1647	0.570	0.0000	0.0000	0
2015/08/21	R207	04/02/2016	7.51	Put	Bond Future	1,825.8100	1.8258	1,925.9500	1.9259	5.485	0	0	0
2015/08/21	R207	04/02/2016	7.27	Call	Bond Future	305.5200	0.3055	273.3100	0.2733	(10.543)	0	0	43
2015/08/21	R207	04/02/2016	7.50	Call	Bond Future	508.6400	0.5086	461.8200	0.4618	(9.205)	0	0	19
2015/08/21	R207	04/02/2016	7.51	Call	Bond Future	519.1800	0.5192	471.6800	0.4717	(9.149)	0	0	0
2015/08/21	R207	04/02/2016	7.49	Call	Bond Future	498.2400	0.4982	452.1100	0.4521	(9.259)	0	0	0
2015/08/21	R207	04/02/2016	7.50	Put	Bond Future	1,848.6100	1.8486	1,949.4300	1.9494	5.454	0	0	0
2015/08/21	R207	05/05/2016	7.86	Put	Bond Future	1,541.6400	1.5416	1,620.3500	1.6203	5.106	0	0	0
2015/08/21	R207	05/05/2016			Bond Future	7.9597	100.0674	8.0086	99.9160	0.615	0.0000	0.0000	0
2015/08/21	R207	05/05/2016	7.85	Put	Bond Future	1,557.8900	1.5579	1,637.1500	1.6372	5.088	0	0	0
2015/08/21	R207	05/05/2016	7.56	Put	Bond Future	2,080.8400	2.0808	2,175.8900	2.1759	4.568	0	0	0
2015/08/21	R207	05/05/2016	7.84	Put	Bond Future	1,574.2600	1.5743	1,654.0700	1.6541	5.070	0	0	0
2015/08/21	R207	05/05/2016	7.56	Call	Bond Future	833.5300	0.8335	777.2000	0.7772	(6.758)	0	0	43
2015/08/21	R207	05/05/2016	7.85	Call	Bond Future	1,217.5200	1.2175	1,145.4000	1.1454	(5.924)	0	0	0
2015/08/21	R207	05/05/2016	7.86	Call	Bond Future	1,232.3600	1.2324	1,159.6900	1.1597	(5.897)	0	0	0
2015/08/21	R207	05/05/2016	7.84	Call	Bond Future	1,202.7800	1.2028	1,131.2100	1.1312	(5.950)	0	0	0
2015/08/21	R207	04/08/2016			Bond Future	8.0066	98.2732	8.0599	98.1185	0.665	0.0000	0.0000	0
2015/08/21	R207	04/08/2016	7.99	Put	Bond Future	1,555.6400	1.5556	1,631.6000	1.6316	4.883	0	0	0
2015/08/21	R207	04/08/2016	8.01	Put	Bond Future	1,527.9000	1.5279	1,602.9200	1.6029	4.910	0	0	0
2015/08/21	R207	04/08/2016	8.00	Put	Bond Future	1,541.5400	1.5415	1,617.0200	1.6170	4.896	0	0	0
2015/08/21	R207	04/08/2016	8.01	Call	Bond Future	1,537.7000	1.5377	1,458.0600	1.4581	(5.179)	0	0	0
2015/08/21	R207	04/08/2016	7.99	Call	Bond Future	1,507.2600	1.5073	1,428.5600	1.4286	(5.221)	0	0	0
2015/08/21	R207	04/08/2016	8.00	Call	Bond Future	1,522.2500	1.5222	1,443.0700	1.4431	(5.202)	0	0	0
2015/08/21	R208	05/11/2015			Bond Future	7.9632	95.5127	7.9991	95.3627	0.451	0.0000	0.0000	40,396
2015/08/21	R208	05/11/2015	7.74	Put	Bond Future	1,541.1900	1.5412	1,632.9500	1.6329	5.954	0	0	0
2015/08/21	R208	05/11/2015	8.48	Call	Bond Future	2,429.3500	2.4294	2,305.9000	2.3059	(5.082)	0	0	0
2015/08/21	R208	05/11/2015	7.75	Call	Bond Future	619.2700	0.6193	560.0800	0.5601	(9.558)	0	0	0
2015/08/21	R208	05/11/2015	7.76	Call	Bond Future	634.7700	0.6348	574.5900	0.5746	(9.481)	0	0	0
2015/08/21	R208	05/11/2015	7.74	Call	Bond Future	603.8600	0.6039	545.6600	0.5457	(9.638)	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
2015/08/21	R208	05/11/2015	8.48	Put	Bond Future	300.7800	0.3008	327.2900	0.3273	8.814	0	0	2,200
2015/08/21	R208	05/11/2015	7.76	Put	Bond Future	1,487.6400	1.4876	1,577.4200	1.5774	6.035	0	0	0
2015/08/21	R208	05/11/2015	7.75	Put	Bond Future	1,514.3600	1.5144	1,605.1300	1.6051	5.994	0	0	0
2015/08/21	R208	04/02/2016			Bond Future	8.0239	97.1409	8.0623	96.9872	0.478	0.0000	0.0000	0
2015/08/21	R208	04/02/2016	7.74	Put	Bond Future	1,988.9400	1.9889	2,083.0200	2.0830	4.730	0	0	0
2015/08/21	R208	04/02/2016	7.76	Put	Bond Future	1,938.2100	1.9382	2,030.8300	2.0308	4.779	0	0	0
2015/08/21	R208	04/02/2016	7.75	Put	Bond Future	1,963.4700	1.9635	2,056.8200	2.0568	4.754	0	0	0
2015/08/21	R208	04/02/2016	7.76	Call	Bond Future	872.0900	0.8721	811.0100	0.8110	(7.004)	0	0	0
2015/08/21	R208	04/02/2016	7.74	Call	Bond Future	841.4500	0.8414	781.8300	0.7818	(7.085)	0	0	0
2015/08/21	R208	04/02/2016	7.75	Call	Bond Future	856.6800	0.8567	796.3300	0.7963	(7.045)	0	0	0
2015/08/21	R208	05/05/2016	7.99	Call	Bond Future	1,579.1600	1.5792	1,501.3400	1.5013	(4.928)	0	0	0
2015/08/21	R208	05/05/2016	8.00	Put	Bond Future	1,872.6000	1.8726	1,951.7100	1.9517	4.225	0	0	0
2015/08/21	R208	05/05/2016			Bond Future	8.0713	95.4731	8.1123	95.3157	0.507	0.0000	0.0000	0
2015/08/21	R208	05/05/2016	8.00	Call	Bond Future	1,597.7200	1.5977	1,519.3400	1.5193	(4.906)	0	0	0
2015/08/21	R208	05/05/2016	8.01	Call	Bond Future	1,617.0600	1.6171	1,538.1100	1.5381	(4.882)	0	0	0
2015/08/21	R208	05/05/2016	7.99	Put	Bond Future	1,892.6700	1.8927	1,972.3400	1.9723	4.209	0	0	0
2015/08/21	R208	05/05/2016	8.01	Put	Bond Future	1,853.3200	1.8533	1,931.8600	1.9319	4.238	0	0	0
2015/08/21	R209	05/11/2015	7.99	Put	Bond Future	7,133.5200	7.1335	7,368.3200	7.3683	3.292	0	0	0
2015/08/21	R209	05/11/2015	9.25	Call	Bond Future	4,004.0100	4.0040	3,799.3700	3.7994	(5.111)	0	0	0
2015/08/21	R209	05/11/2015			Bond Future	8.8361	76.4417	8.8714	76.1741	0.399	0.0000	0.0000	24,850
2015/08/21	R209	05/11/2015	8.01	Put	Bond Future	6,977.7800	6.9778	7,210.8000	7.2108	3.339	0	0	0
2015/08/21	R209	05/11/2015	9.16	Put	Bond Future	1,144.0000	1.1440	1,217.5500	1.2175	6.429	0	0	640
2015/08/21	R209	05/11/2015	7.99	Call	Bond Future	254.3100	0.2543	221.4600	0.2215	(12.917)	0	0	0
2015/08/21	R209	05/11/2015	8.00	Put	Bond Future	7,055.4600	7.0555	7,289.3900	7.2894	3.316	0	0	0
2015/08/21	R209	05/11/2015	9.25	Put	Bond Future	950.2100	0.9502	1,013.2200	1.0132	6.631	0	0	900
2015/08/21	R209	05/11/2015	8.50	Put	Bond Future	3,688.7300	3.6887	3,860.4800	3.8605	4.656	0	0	0
2015/08/21	R209	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	1,661.8900	1.6619	100.000	0	0	0
2015/08/21	R209	05/11/2015	8.00	Call	Bond Future	262.9200	0.2629	229.2000	0.2292	(12.825)	0	0	0
2015/08/21	R209	05/11/2015	8.01	Call	Bond Future	271.7700	0.2718	237.1400	0.2371	(12.742)	0	0	0
2015/08/21	R209	05/11/2015	9.16	Call	Bond Future	3,549.9100	3.5499	3,355.8100	3.3558	(5.468)	0	0	0
2015/08/21	R209	05/11/2015	8.50	Call	Bond Future	1,062.6900	1.0627	966.7900	0.9668	(9.024)	0	0	900
2015/08/21	R209	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	2,626.3200	2.6263	100.000	0	0	0
2015/08/21	R209	04/02/2016	8.74	Call	Bond Future	2,560.8100	2.5608	2,427.2300	2.4272	(5.216)	0	0	0
2015/08/21	R209	04/02/2016	8.75	Put	Bond Future	3,610.9200	3.6109	3,749.3700	3.7494	3.834	0	0	0
2015/08/21	R209	04/02/2016			Bond Future	8.8835	77.7449	8.9198	77.4718	0.409	0.0000	0.0000	400
2015/08/21	R209	04/02/2016	8.75	Call	Bond Future	2,594.6700	2.5947	2,459.9900	2.4600	(5.191)	0	0	0
2015/08/21	R209	04/02/2016	8.76	Call	Bond Future	2,628.7800	2.6288	2,493.0100	2.4930	(5.165)	0	0	0
2015/08/21	R209	04/02/2016	9.52	Put	Bond Future	1,337.7800	1.3378	1,402.7500	1.4028	4.857	0	0	2,200
2015/08/21	R209	04/02/2016	8.74	Put	Bond Future	3,654.0400	3.6540	3,793.5900	3.7936	3.819	0	0	0
2015/08/21	R209	04/02/2016	8.76	Put	Bond Future	3,568.1600	3.5682	3,705.5200	3.7055	3.850	0	0	0
2015/08/21	R209	04/02/2016	9.52	Call	Bond Future	5,914.1000	5.9141	5,705.9400	5.7059	(3.520)	0	0	0
2015/08/21	R209	05/05/2016			Bond Future	8.9242	75.9831	8.9616	75.7042	0.419	0.0000	0.0000	0
2015/08/21	R209	05/05/2016	9.00	Call	Bond Future	4,099.0800	4.0991	3,940.4100	3.9404	(3.871)	0	0	0
2015/08/21	R209	05/05/2016	8.99	Put	Bond Future	3,571.9400	3.5719	3,692.9300	3.6929	3.387	0	0	0
2015/08/21	R209	05/05/2016	9.01	Put	Bond Future	3,501.8600	3.5019	3,621.1400	3.6211	3.406	0	0	0
2015/08/21	R209	05/05/2016	9.00	Put	Bond Future	3,536.0000	3.5360	3,656.1400	3.6561	3.398	0	0	0
2015/08/21	R209	05/05/2016	9.01	Call	Bond Future	4,138.7600	4.1388	3,979.2300	3.9792	(3.855)	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
2015/08/21	R209	05/05/2016	8.99	Call	Bond Future	4,061.0900	4.0611	3,903.2700	3.9033	(3.886)	0	0	0
2015/08/21	R210	05/11/2015			Bond Future	182.7742	182.7742	182.7643	182.7643	(0.005)	0.0000	0.0000	1,698
2015/08/21	R210	05/11/2015	182.00	Call	Bond Future	774.2000	0.7742	764.2700	0.7643	(1.283)	0	0	0
2015/08/21	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R210	05/11/2015	182.01	Call	Bond Future	764.2000	0.7642	754.2700	0.7543	(1.299)	0	0	0
2015/08/21	R210	05/11/2015	181.99	Call	Bond Future	784.2000	0.7842	774.2700	0.7743	(1.266)	0	0	0
2015/08/21	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R210	04/02/2016			Bond Future	185.9046	185.9046	185.8921	185.8921	(0.007)	0.0000	0.0000	0
2015/08/21	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R210	04/02/2016	184.99	Call	Bond Future	914.6200	0.9146	902.0500	0.9020	(1.374)	0	0	0
2015/08/21	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R210	04/02/2016	185.00	Call	Bond Future	904.6200	0.9046	892.0500	0.8920	(1.390)	0	0	0
2015/08/21	R210	04/02/2016	185.01	Call	Bond Future	894.6200	0.8946	882.0500	0.8820	(1.405)	0	0	0
2015/08/21	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R211	05/11/2015			Bond Future	136.1568	136.1568	136.1469	136.1469	(0.007)	0.0000	0.0000	0
2015/08/21	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R211	05/11/2015	134.99	Call	Bond Future	1,166.7700	1.1668	1,156.9000	1.1569	(0.846)	0	0	0
2015/08/21	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R211	05/11/2015	135.00	Call	Bond Future	1,156.7700	1.1568	1,146.9000	1.1469	(0.853)	0	0	0
2015/08/21	R211	05/11/2015	135.01	Call	Bond Future	1,146.7700	1.1468	1,136.9000	1.1369	(0.861)	0	0	0
2015/08/21	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R211	04/02/2016			Bond Future	136.7922	136.7922	136.7804	136.7804	(0.009)	0.0000	0.0000	1,120
2015/08/21	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R211	04/02/2016	138.99	Put	Bond Future	2,197.7700	2.1978	2,209.5700	2.2096	0.537	0	0	0
2015/08/21	R211	04/02/2016	139.01	Put	Bond Future	2,217.7700	2.2178	2,229.5700	2.2296	0.532	0	0	0
2015/08/21	R211	04/02/2016	139.00	Put	Bond Future	2,207.7700	2.2078	2,219.5700	2.2196	0.534	0	0	0
2015/08/21	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R212	05/11/2015			Bond Future	143.2293	143.2293	143.0942	143.0942	(0.094)	0.0000	0.0000	928
2015/08/21	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R212	05/11/2015	145.99	Put	Bond Future	2,760.6700	2.7607	2,895.7500	2.8957	4.893	0	0	0
2015/08/21	R212	05/11/2015	146.01	Put	Bond Future	2,780.6700	2.7807	2,915.7500	2.9157	4.858	0	0	0
2015/08/21	R212	05/11/2015	146.00	Put	Bond Future	2,770.6700	2.7707	2,905.7500	2.9057	4.875	0	0	0
2015/08/21	R212	04/02/2016			Bond Future	143.8203	143.8203	143.6811	143.6811	(0.097)	0.0000	0.0000	0
2015/08/21	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R212	04/02/2016	145.99	Put	Bond Future	2,169.6900	2.1697	2,308.9000	2.3089	6.416	0	0	0
2015/08/21	R212	04/02/2016	146.01	Put	Bond Future	2,189.6900	2.1897	2,328.9000	2.3289	6.358	0	0	0
2015/08/21	R212	04/02/2016	146.00	Put	Bond Future	2,179.6900	2.1797	2,318.9000	2.3189	6.387	0	0	0
2015/08/21	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R213	05/11/2015	7.76	Call	Bond Future	153.0500	0.1530	131.1800	0.1312	(14.289)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/21	R213	05/11/2015			Bond Future	8.7318		86.8845	8.7671	86.6205	0.405	0.0000	0.0000	19,520
2015/08/21	R213	05/11/2015	7.74	Call	Bond Future	142.3800		0.1424	121.7800	0.1218	(14.468)	0	0	0
2015/08/21	R213	05/11/2015	7.75	Call	Bond Future	147.5300		0.1475	126.3100	0.1263	(14.384)	0	0	0
2015/08/21	R213	05/11/2015	7.74	Put	Bond Future	8,044.9500		8.0450	8,288.2900	8.2883	3.025	0	0	0
2015/08/21	R213	05/11/2015	7.76	Put	Bond Future	7,886.3900		7.8864	8,128.4600	8.1285	3.069	0	0	0
2015/08/21	R213	05/11/2015	7.75	Put	Bond Future	7,965.4300		7.9654	8,208.1500	8.2082	3.047	0	0	0
2015/08/21	R213	04/02/2016			Bond Future	8.7866		88.3652	8.8231	88.0958	0.416	0.0000	0.0000	200
2015/08/21	R213	04/02/2016	8.75	Call	Bond Future	2,812.0200		2.8120	2,669.9800	2.6700	(5.051)	0	0	0
2015/08/21	R213	04/02/2016	8.74	Put	Bond Future	3,121.3700		3.1214	3,249.8500	3.2499	4.116	0	0	0
2015/08/21	R213	04/02/2016	8.76	Put	Bond Future	3,044.4500		3.0444	3,170.7600	3.1708	4.149	0	0	0
2015/08/21	R213	04/02/2016	8.75	Put	Bond Future	3,082.7400		3.0827	3,210.1400	3.2101	4.133	0	0	0
2015/08/21	R213	04/02/2016	8.76	Call	Bond Future	2,847.8800		2.8479	2,704.7500	2.7048	(5.026)	0	0	0
2015/08/21	R213	04/02/2016	8.74	Call	Bond Future	2,776.4100		2.7764	2,635.4500	2.6355	(5.077)	0	0	0
2015/08/21	R213	05/05/2016	8.76	Put	Bond Future	3,971.7000		3.9717	4,103.8500	4.1038	3.327	0	0	0
2015/08/21	R213	05/05/2016	8.74	Put	Bond Future	4,048.4300		4.0484	4,182.3400	4.1823	3.308	0	0	0
2015/08/21	R213	05/05/2016			Bond Future	8.8290		86.3933	8.8668	86.1181	0.428	0.0000	0.0000	0
2015/08/21	R213	05/05/2016	8.75	Put	Bond Future	4,009.2000		4.0092	4,142.2300	4.1422	3.318	0	0	0
2015/08/21	R213	05/05/2016	8.74	Call	Bond Future	3,395.3400		3.3953	3,254.0600	3.2541	(4.161)	0	0	0
2015/08/21	R213	05/05/2016	8.75	Call	Bond Future	3,429.8600		3.4299	3,287.7000	3.2877	(4.145)	0	0	0
2015/08/21	R213	05/05/2016	8.76	Call	Bond Future	3,466.0200		3.4660	3,322.9800	3.3230	(4.127)	0	0	0
2015/08/21	R214	05/11/2015			Bond Future	8.8656		77.5467	8.9060	77.2217	0.456	0.0000	0.0000	12,095
2015/08/21	R214	05/11/2015	7.99	Put	Bond Future	7,870.8100		7.8708	8,160.7000	8.1607	3.683	0	0	0
2015/08/21	R214	05/11/2015	8.00	Put	Bond Future	7,784.8900		7.7849	8,073.8100	8.0738	3.711	0	0	0
2015/08/21	R214	05/11/2015	8.01	Put	Bond Future	7,699.6700		7.6997	7,987.5800	7.9876	3.739	0	0	0
2015/08/21	R214	05/11/2015	7.99	Call	Bond Future	237.6000		0.2376	202.5600	0.2026	(14.747)	0	0	0
2015/08/21	R214	05/11/2015	8.00	Call	Bond Future	245.6600		0.2457	209.6500	0.2096	(14.658)	0	0	0
2015/08/21	R214	05/11/2015	8.01	Call	Bond Future	254.2500		0.2543	217.2300	0.2172	(14.560)	0	0	0
2015/08/21	R214	04/02/2016			Bond Future	8.9139		78.8682	8.9555	78.5368	0.467	0.0000	0.0000	4,620
2015/08/21	R214	04/02/2016	7.99	Put	Bond Future	8,763.6400		8.7636	9,030.2400	9.0302	3.042	0	0	0
2015/08/21	R214	04/02/2016	8.00	Call	Bond Future	772.5900		0.7726	706.8500	0.7069	(8.509)	0	0	0
2015/08/21	R214	04/02/2016	8.01	Call	Bond Future	788.3800		0.7884	721.6200	0.7216	(8.468)	0	0	0
2015/08/21	R214	04/02/2016	7.99	Call	Bond Future	757.7400		0.7577	692.9900	0.6930	(8.545)	0	0	0
2015/08/21	R214	04/02/2016	8.01	Put	Bond Future	8,606.9500		8.6070	8,871.5400	8.8715	3.074	0	0	0
2015/08/21	R214	04/02/2016	8.00	Put	Bond Future	8,684.7400		8.6847	8,950.3500	8.9503	3.058	0	0	0
2015/08/21	R214	05/05/2016	9.01	Call	Bond Future	4,299.3200		4.2993	4,109.6500	4.1096	(4.412)	0	0	0
2015/08/21	R214	05/05/2016			Bond Future	8.9517		76.9803	8.9945	76.6422	0.478	0.0000	0.0000	0
2015/08/21	R214	05/05/2016	8.99	Call	Bond Future	4,218.1100		4.2181	4,030.5300	4.0305	(4.447)	0	0	0
2015/08/21	R214	05/05/2016	9.00	Call	Bond Future	4,257.7300		4.2577	4,069.1000	4.0691	(4.430)	0	0	0
2015/08/21	R214	05/05/2016	8.99	Put	Bond Future	3,915.0500		3.9150	4,065.5700	4.0656	3.845	0	0	0
2015/08/21	R214	05/05/2016	9.01	Put	Bond Future	3,838.9600		3.8390	3,987.3900	3.9874	3.866	0	0	0
2015/08/21	R214	05/05/2016	9.00	Put	Bond Future	3,875.9500		3.8760	4,025.4200	4.0254	3.856	0	0	0
2015/08/21	R248	05/11/2015	8.01	Put	Bond Future	10,426.1000		10.4261	10,895.5100	10.8955	4.502	0	0	0
2015/08/21	R248	05/11/2015			Bond Future	8.9320		99.7773	8.9775	99.3079	0.510	0.0000	0.0000	48,029
2015/08/21	R248	05/11/2015	8.00	Put	Bond Future	10,549.5600		10.5496	11,018.9700	11.0190	4.450	0	0	0
2015/08/21	R248	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R248	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/21	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R248	05/11/2015	7.99	Put	Bond Future	10,673.2700	10.6733	11,142.6800	11.1427	4.398	0	0	0
2015/08/21	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	397.2500	0.3973	100.000	0	0	0
2015/08/21	R248	04/02/2016			Bond Future	8.9820	101.4779	9.0290	100.9991	0.522	0.0000	0.0000	0
2015/08/21	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	295.0400	0.2950	100.000	0	0	0
2015/08/21	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	193.0200	0.1930	100.000	0	0	0
2015/08/21	R248	04/02/2016	8.99	Call	Bond Future	81.4900	0.0815	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	R248	04/02/2016	9.00	Call	Bond Future	183.7000	0.1837	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	R248	04/02/2016	9.01	Call	Bond Future	285.7200	0.2857	0.0000	0.0000	(100.000)	0	0	0
2015/08/21	R248	05/05/2016			Bond Future	9.0214	98.8527	9.0697	98.3644	0.535	0.0000	0.0000	0
2015/08/21	R248	05/05/2016	8.99	Put	Bond Future	320.3400	0.3203	808.6700	0.8087	152.441	0	0	0
2015/08/21	R248	05/05/2016	9.01	Put	Bond Future	116.3500	0.1163	604.6800	0.6047	419.708	0	0	0
2015/08/21	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R248	05/05/2016	9.00	Put	Bond Future	218.2500	0.2182	706.5800	0.7066	223.748	0	0	0
2015/08/21	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/21	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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