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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/07/2015 TO 30/07/2015

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
2015/07/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	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
2015/07/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2025	06/08/2015			Bond Future	123.1364	123.1364	123.1307	123.1307	(0.005)	0.0000	0.0000	38
2015/07/30	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2025	06/08/2015	120.99	Call	Bond Future	2,146.4200	2.1464	2,140.6900	2.1407	(0.267)	0	0	0
2015/07/30	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2025	06/08/2015	121.00	Call	Bond Future	2,136.4200	2.1364	2,130.6900	2.1307	(0.268)	0	0	0
2015/07/30	2025	06/08/2015	121.01	Call	Bond Future	2,126.4200	2.1264	2,120.6900	2.1207	(0.269)	0	0	0
2015/07/30	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2025	05/11/2015			Bond Future	125.1309	125.1309	125.1240	125.1240	(0.006)	0.0000	0.0000	0
2015/07/30	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2025	05/11/2015	123.01	Call	Bond Future	2,120.9300	2.1209	2,114.0100	2.1140	(0.326)	0	0	0
2015/07/30	2025	05/11/2015	122.99	Call	Bond Future	2,140.9300	2.1409	2,134.0100	2.1340	(0.323)	0	0	0
2015/07/30	2025	05/11/2015	123.00	Call	Bond Future	2,130.9300	2.1309	2,124.0100	2.1240	(0.325)	0	0	0
2015/07/30	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2025	04/02/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2025	04/02/2016			Bond Future	127.2576	127.2576	127.2485	127.2485	(0.007)	0.0000	0.0000	0
2015/07/30	2025	04/02/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2025	04/02/2016	126.01	Call	Bond Future	1,247.5800	1.2476	1,238.4700	1.2385	(0.730)	0	0	0
2015/07/30	2025	04/02/2016	125.99	Call	Bond Future	1,267.5800	1.2676	1,258.4700	1.2585	(0.719)	0	0	0
2015/07/30	2025	04/02/2016	126.00	Call	Bond Future	1,257.5800	1.2576	1,248.4700	1.2485	(0.724)	0	0	0
2015/07/30	2025	04/02/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2030	06/08/2015			Bond Future	8.5812	95.4917	8.6256	95.1405	0.518	0.0000	0.0000	8,039
2015/07/30	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2030	06/08/2015	7.74	Put	Bond Future	7,004.0900	7.0041	7,355.2200	7.3552	5.013	0	0	0
2015/07/30	2030	06/08/2015	7.76	Put	Bond Future	6,829.3500	6.8293	7,180.4800	7.1805	5.141	0	0	0
2015/07/30	2030	06/08/2015	7.75	Put	Bond Future	6,916.6700	6.9167	7,267.8000	7.2678	5.077	0	0	0
2015/07/30	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2030	05/11/2015			Bond Future	8.6378	97.0305	8.6837	96.6730	0.532	0.0000	0.0000	2,183
2015/07/30	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2030	05/11/2015	8.49	Put	Bond Future	1,163.6900	1.1637	1,521.2100	1.5212	30.723	0	0	0
2015/07/30	2030	05/11/2015	8.51	Put	Bond Future	1,005.0600	1.0051	1,362.5800	1.3626	35.572	0	0	0
2015/07/30	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2030	05/11/2015	8.50	Put	Bond Future	1,084.3300	1.0843	1,441.8500	1.4419	32.972	0	0	0
2015/07/30	2030	04/02/2016	8.75	Call	Bond Future	483.0700	0.4831	117.7500	0.1178	(75.625)	0	0	0
2015/07/30	2030	04/02/2016			Bond Future	8.6870	94.6953	8.7346	94.3300	0.548	0.0000	0.0000	400
2015/07/30	2030	04/02/2016	8.76	Call	Bond Future	559.4100	0.5594	194.0900	0.1941	(65.305)	0	0	0
2015/07/30	2030	04/02/2016	8.74	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
2015/07/30	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2030	04/02/2016	8.74	Call	Bond Future	406.6300	0.4066	41.3100	0.0413	(89.841)	0	0	0
2015/07/30	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	06/08/2015			Bond Future	8.6613	99.4133	8.7108	98.9945	0.571	0.0000	0.0000	2,942
2015/07/30	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	06/08/2015	8.50	Put	Bond Future	1,385.6000	1.3856	1,804.4300	1.8044	30.227	0	0	0
2015/07/30	2032	06/08/2015	8.49	Put	Bond Future	1,472.4400	1.4724	1,891.2700	1.8913	28.445	0	0	0
2015/07/30	2032	06/08/2015	8.51	Put	Bond Future	1,298.8700	1.2989	1,717.7000	1.7177	32.246	0	0	0
2015/07/30	2032	05/11/2015			Bond Future	8.7188	96.8602	8.7698	96.4338	0.585	0.0000	0.0000	1,471
2015/07/30	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	05/11/2015	7.99	Put	Bond Future	6,402.8300	6.4028	6,829.2200	6.8292	6.659	0	0	0
2015/07/30	2032	05/11/2015	8.01	Put	Bond Future	6,218.9900	6.2190	6,645.3800	6.6454	6.856	0	0	0
2015/07/30	2032	05/11/2015	8.00	Put	Bond Future	6,310.8500	6.3109	6,737.2400	6.7372	6.756	0	0	0
2015/07/30	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	04/02/2016			Bond Future	8.7679	98.5296	8.8207	98.0941	0.602	0.0000	0.0000	0
2015/07/30	2032	04/02/2016	8.69	Put	Bond Future	647.7600	0.6478	1,083.1900	1.0832	67.221	0	0	0
2015/07/30	2032	04/02/2016	8.71	Put	Bond Future	480.8200	0.4808	916.2500	0.9163	90.560	0	0	0
2015/07/30	2032	04/02/2016	8.70	Put	Bond Future	564.2400	0.5642	999.6700	0.9997	77.171	0	0	0
2015/07/30	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	05/05/2016			Bond Future	8.8103	96.1427	8.8649	95.6984	0.619	0.0000	0.0000	0
2015/07/30	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2032	05/05/2016	9.01	Call	Bond Future	1,612.4900	1.6125	1,168.1100	1.1681	(27.559)	0	0	0
2015/07/30	2032	05/05/2016	8.99	Call	Bond Future	1,452.7900	1.4528	1,008.4100	1.0084	(30.588)	0	0	0
2015/07/30	2032	05/05/2016	9.00	Call	Bond Future	1,532.6900	1.5327	1,088.3100	1.0883	(28.993)	0	0	0
2015/07/30	2037	06/08/2015			Bond Future	8.7958	97.4383	8.8403	97.0232	0.506	0.0000	0.0000	12,954
2015/07/30	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	06/08/2015	8.74	Put	Bond Future	525.0700	0.5251	940.1400	0.9401	79.050	0	0	0
2015/07/30	2037	06/08/2015	8.76	Put	Bond Future	336.4700	0.3365	751.5400	0.7515	123.360	0	0	0
2015/07/30	2037	06/08/2015	8.75	Put	Bond Future	430.7000	0.4307	845.7700	0.8458	96.371	0	0	0
2015/07/30	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	05/11/2015	7.99	Put	Bond Future	8,499.4900	8.4995	8,921.9600	8.9220	4.971	0	0	0
2015/07/30	2037	05/11/2015	8.01	Put	Bond Future	8,288.9000	8.2889	8,711.3700	8.7114	5.097	0	0	0
2015/07/30	2037	05/11/2015			Bond Future	8.8499	99.0085	8.8957	98.5860	0.518	0.0000	0.0000	34,288
2015/07/30	2037	05/11/2015	8.00	Put	Bond Future	8,394.1100	8.3941	8,816.5800	8.8166	5.033	0	0	0
2015/07/30	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/30	2037	04/02/2016	8.75	Put	Bond Future	1,365.8500	1.3659	1,797.3400	1.7973	31.591	0	0	0
2015/07/30	2037	04/02/2016			Bond Future	8.8976	96.4569	8.9449	96.0255	0.532	0.0000	0.0000	370
2015/07/30	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	04/02/2016	8.74	Put	Bond Future	1,459.4700	1.4595	1,890.9600	1.8910	29.565	0	0	0
2015/07/30	2037	04/02/2016	8.76	Put	Bond Future	1,272.3600	1.2724	1,703.8500	1.7038	33.913	0	0	0
2015/07/30	2037	05/05/2016	8.99	Call	Bond Future	448.5000	0.4485	8.2800	0.0083	(98.154)	0	0	0
2015/07/30	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	05/05/2016			Bond Future	8.9403	98.1909	8.9891	97.7507	0.545	0.0000	0.0000	0
2015/07/30	2037	05/05/2016	9.00	Call	Bond Future	538.3800	0.5384	98.1600	0.0982	(81.768)	0	0	0
2015/07/30	2037	05/05/2016	9.01	Call	Bond Future	628.1300	0.6281	187.9100	0.1879	(70.084)	0	0	0
2015/07/30	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2038	06/08/2015			Bond Future	126.4133	126.4133	126.5212	126.5212	0.085	0.0000	0.0000	2,640
2015/07/30	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2038	06/08/2015	127.99	Put	Bond Future	1,576.6700	1.5767	1,468.7900	1.4688	(6.842)	0	0	0
2015/07/30	2038	06/08/2015	128.01	Put	Bond Future	1,596.6700	1.5967	1,488.7900	1.4888	(6.757)	0	0	0
2015/07/30	2038	06/08/2015	128.00	Put	Bond Future	1,586.6700	1.5867	1,478.7900	1.4788	(6.799)	0	0	0
2015/07/30	2038	05/11/2015			Bond Future	128.4610	128.4610	128.5693	128.5693	0.084	0.0000	0.0000	2,381
2015/07/30	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2038	05/11/2015	133.99	Put	Bond Future	5,529.0200	5.5290	5,420.6800	5.4207	(1.959)	0	0	0
2015/07/30	2038	05/11/2015	134.01	Put	Bond Future	5,549.0200	5.5490	5,440.6800	5.4407	(1.952)	0	0	0
2015/07/30	2038	05/11/2015	134.00	Put	Bond Future	5,539.0200	5.5390	5,430.6800	5.4307	(1.956)	0	0	0
2015/07/30	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2038	04/02/2016			Bond Future	130.6403	130.6403	130.7485	130.7485	0.083	0.0000	0.0000	0
2015/07/30	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2038	04/02/2016	130.99	Put	Bond Future	349.6500	0.3497	241.4800	0.2415	(30.937)	0	0	0
2015/07/30	2038	04/02/2016	131.01	Put	Bond Future	369.6500	0.3697	261.4800	0.2615	(29.263)	0	0	0
2015/07/30	2038	04/02/2016	131.00	Put	Bond Future	359.6500	0.3597	251.4800	0.2515	(30.076)	0	0	0
2015/07/30	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	06/08/2015			Bond Future	8.8305	99.4459	8.8800	98.9389	0.561	0.0000	0.0000	11,181
2015/07/30	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	06/08/2015	8.74	Put	Bond Future	938.1700	0.9382	1,445.1400	1.4451	54.038	0	0	0
2015/07/30	2044	06/08/2015	8.76	Put	Bond Future	729.5500	0.7295	1,236.5200	1.2365	69.491	0	0	0
2015/07/30	2044	06/08/2015	8.75	Put	Bond Future	833.7700	0.8338	1,340.7400	1.3407	60.805	0	0	0
2015/07/30	2044	05/11/2015			Bond Future	8.8815	101.0485	8.9325	100.5325	0.574	0.0000	0.0000	3,923
2015/07/30	2044	05/11/2015	8.24	Put	Bond Future	6,910.5100	6.9105	7,426.5200	7.4265	7.467	0	0	0
2015/07/30	2044	05/11/2015	8.26	Put	Bond Future	6,682.9500	6.6829	7,198.9600	7.1990	7.721	0	0	0
2015/07/30	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	05/11/2015	8.25	Put	Bond Future	6,796.6200	6.7966	7,312.6300	7.3126	7.592	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
2015/07/30	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	04/02/2016			Bond Future	8.9265	98.4068	8.9790	97.8803	0.588	0.0000	0.0000	0
2015/07/30	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2044	04/02/2016	9.01	Call	Bond Future	835.4700	0.8355	308.9200	0.3089	(63.024)	0	0	0
2015/07/30	2044	04/02/2016	8.99	Call	Bond Future	636.5500	0.6366	110.0000	0.1100	(82.719)	0	0	0
2015/07/30	2044	04/02/2016	9.00	Call	Bond Future	736.1000	0.7361	209.5500	0.2095	(71.532)	0	0	0
2015/07/30	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	304.7200	0.3047	100.000	0	0	0
2015/07/30	2044	05/05/2016			Bond Future	8.9667	100.1759	9.0207	99.6388	0.603	0.0000	0.0000	0
2015/07/30	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	106.1600	0.1062	100.000	0	0	0
2015/07/30	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	205.3500	0.2054	100.000	0	0	0
2015/07/30	2044	05/05/2016	9.01	Call	Bond Future	430.9600	0.4310	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	2044	05/05/2016	8.99	Call	Bond Future	232.4000	0.2324	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	2044	05/05/2016	9.00	Call	Bond Future	331.7700	0.3318	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	2046	06/08/2015	129.01	Put	Bond Future	4,070.1800	4.0702	3,802.3900	3.8024	(6.579)	0	0	0
2015/07/30	2046	06/08/2015			Bond Future	124.9398	124.9398	125.2076	125.2076	0.214	0.0000	0.0000	5,722
2015/07/30	2046	06/08/2015	129.00	Put	Bond Future	4,060.1800	4.0602	3,792.3900	3.7924	(6.596)	0	0	0
2015/07/30	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2046	06/08/2015	128.99	Put	Bond Future	4,050.1800	4.0502	3,782.3900	3.7824	(6.612)	0	0	0
2015/07/30	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2046	05/11/2015			Bond Future	125.5571	125.5571	125.8283	125.8283	0.216	0.0000	0.0000	0
2015/07/30	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2046	05/11/2015	132.99	Put	Bond Future	7,432.9300	7.4329	7,161.7000	7.1617	(3.649)	0	0	0
2015/07/30	2046	05/11/2015	133.01	Put	Bond Future	7,452.9300	7.4529	7,181.7000	7.1817	(3.639)	0	0	0
2015/07/30	2046	05/11/2015	133.00	Put	Bond Future	7,442.9300	7.4429	7,171.7000	7.1717	(3.644)	0	0	0
2015/07/30	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	14.2300	0.0142	100.000	0	0	0
2015/07/30	2046	04/02/2016			Bond Future	127.7304	127.7304	128.0042	128.0042	0.214	0.0000	0.0000	0
2015/07/30	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	4.2300	0.0042	100.000	0	0	0
2015/07/30	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2046	04/02/2016	127.99	Put	Bond Future	259.5700	0.2596	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	2046	04/02/2016	128.01	Put	Bond Future	279.5700	0.2796	5.7700	0.0058	(97.936)	0	0	0
2015/07/30	2046	04/02/2016	128.00	Put	Bond Future	269.5700	0.2696	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	2050	06/08/2015			Bond Future	135.0972	135.0972	135.0926	135.0926	(0.003)	0.0000	0.0000	2,588
2015/07/30	2050	06/08/2015	136.99	Put	Bond Future	1,892.7900	1.8928	1,897.3800	1.8974	0.242	0	0	0
2015/07/30	2050	06/08/2015	137.01	Put	Bond Future	1,912.7900	1.9128	1,917.3800	1.9174	0.240	0	0	0
2015/07/30	2050	06/08/2015	137.00	Put	Bond Future	1,902.7900	1.9028	1,907.3800	1.9074	0.241	0	0	0
2015/07/30	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2050	05/11/2015			Bond Future	137.2857	137.2857	137.2794	137.2794	(0.005)	0.0000	0.0000	1,233
2015/07/30	2050	05/11/2015	145.00	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
2015/07/30	2050	05/11/2015	144.99	Put	Bond Future	7,704.3200	7.7043	7,710.5800	7.7106	0.081	0	0	0
2015/07/30	2050	05/11/2015	145.01	Put	Bond Future	7,724.3200	7.7243	7,730.5800	7.7306	0.081	0	0	0
2015/07/30	2050	05/11/2015	145.00	Put	Bond Future	7,714.3200	7.7143	7,720.5800	7.7206	0.081	0	0	0
2015/07/30	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2050	04/02/2016			Bond Future	138.1445	138.1445	138.1362	138.1362	(0.006)	0.0000	0.0000	0
2015/07/30	2050	04/02/2016	138.00	Call	Bond Future	144.5400	0.1445	136.1600	0.1362	(5.798)	0	0	0
2015/07/30	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	2050	04/02/2016	138.01	Call	Bond Future	134.5400	0.1345	126.1600	0.1262	(6.229)	0	0	0
2015/07/30	2050	04/02/2016	137.99	Call	Bond Future	154.5400	0.1545	146.1600	0.1462	(5.423)	0	0	0
2015/07/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	AL37	06/08/2015			Index Future	458.9680	458.9680	458.1270	458.1270	(0.183)	0.0000	0.0000	26
2015/07/30	AL37	05/11/2015			Index Future	466.4440	466.4440	465.5860	465.5860	(0.184)	0.0000	0.0000	3
2015/07/30	AL37	04/02/2016			Index Future	474.4790	474.4790	473.5990	473.5990	(0.185)	0.0000	0.0000	0
2015/07/30	AL7T	06/08/2015			Index Future	542.7830	542.7830	541.0460	541.0460	(0.320)	0.0000	0.0000	0
2015/07/30	AL7T	05/11/2015			Index Future	551.6250	551.6250	549.8550	549.8550	(0.321)	0.0000	0.0000	1
2015/07/30	AL7T	04/02/2016			Index Future	561.1270	561.1270	559.3170	559.3170	(0.323)	0.0000	0.0000	0
2015/07/30	ALBI	06/08/2015			Index Future	496.2510	496.2510	494.6470	494.6470	(0.323)	0.0000	0.0000	375
2015/07/30	ALBI	05/11/2015			Index Future	504.3350	504.3350	502.7010	502.7010	(0.324)	0.0000	0.0000	236
2015/07/30	ALBI	04/02/2016			Index Future	513.0230	513.0230	511.3520	511.3520	(0.326)	0.0000	0.0000	0
2015/07/30	ALBI	05/05/2016			Index Future	522.2340	522.2340	520.5270	520.5270	(0.327)	0.0000	0.0000	0
2015/07/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/30	EL28	06/08/2015	125.00	Call	Bond Future	1,772.7200	1.7727	1,768.7500	1.7688	(0.224)	0	0	0
2015/07/30	EL28	06/08/2015			Bond Future	126.7727	126.7727	126.7688	126.7688	(0.003)	0.0000	0.0000	0
2015/07/30	EL28	06/08/2015	125.01	Call	Bond Future	1,762.7200	1.7627	1,758.7500	1.7588	(0.225)	0	0	0
2015/07/30	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	EL28	06/08/2015	124.99	Call	Bond Future	1,782.7200	1.7827	1,778.7500	1.7788	(0.223)	0	0	0
2015/07/30	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	EL28	05/11/2015			Bond Future	127.2783	127.2783	127.2731	127.2731	(0.004)	0.0000	0.0000	0
2015/07/30	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	EL28	05/11/2015	126.99	Call	Bond Future	288.2500	0.2882	283.0800	0.2831	(1.794)	0	0	0
2015/07/30	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	EL28	05/11/2015	127.00	Call	Bond Future	278.2500	0.2782	273.0800	0.2731	(1.858)	0	0	0
2015/07/30	EL28	05/11/2015	127.01	Call	Bond Future	268.2500	0.2682	263.0800	0.2631	(1.927)	0	0	0
2015/07/30	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	EL28	04/02/2016			Bond Future	129.4815	129.4815	129.4742	129.4742	(0.006)	0.0000	0.0000	0
2015/07/30	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	EL28	04/02/2016	128.99	Call	Bond Future	491.4800	0.4915	484.2000	0.4842	(1.481)	0	0	0
2015/07/30	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	EL28	04/02/2016	129.00	Call	Bond Future	481.4800	0.4815	474.2000	0.4742	(1.512)	0	0	0
2015/07/30	EL28	04/02/2016	129.01	Call	Bond Future	471.4800	0.4715	464.2000	0.4642	(1.544)	0	0	0
2015/07/30	ES33	06/08/2015			Bond Future	9.6789	84.6028	9.7231	84.2833	0.456	0.0000	0.0000	6,396
2015/07/30	ES33	06/08/2015	9.59	Put	Bond Future	649.7000	0.6497	969.2200	0.9692	49.180	0	0	0
2015/07/30	ES33	06/08/2015	9.61	Put	Bond Future	502.9000	0.5029	822.4200	0.8224	63.535	0	0	0
2015/07/30	ES33	06/08/2015	9.60	Put	Bond Future	576.2500	0.5763	895.7700	0.8958	55.448	0	0	0
2015/07/30	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	05/11/2015	9.00	Put	Bond Future	5,754.6700	5.7547	6,080.0200	6.0800	5.654	0	0	0
2015/07/30	ES33	05/11/2015			Bond Future	9.7639	82.1787	9.8095	81.8534	0.467	0.0000	0.0000	0
2015/07/30	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/30	ES33	05/11/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	05/11/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	05/11/2015	8.99	Put	Bond Future	5,834.0000		5.8340	6,159.3500	6.1593	5.577	0	0	0
2015/07/30	ES33	05/11/2015	9.01	Put	Bond Future	5,675.4400		5.6754	6,000.7900	6.0008	5.733	0	0	0
2015/07/30	ES33	04/02/2016	10.01	Call	Bond Future	1,159.4700		1.1595	827.0200	0.8270	(28.673)	0	0	0
2015/07/30	ES33	04/02/2016			Bond Future	9.8437		83.5950	9.8910	83.2625	0.481	0.0000	0.0000	0
2015/07/30	ES33	04/02/2016	9.99	Call	Bond Future	1,021.3400		1.0213	688.8900	0.6889	(32.550)	0	0	0
2015/07/30	ES33	04/02/2016	10.00	Call	Bond Future	1,090.4500		1.0905	758.0000	0.7580	(30.487)	0	0	0
2015/07/30	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	05/05/2016	10.01	Call	Bond Future	652.8100		0.6528	313.5100	0.3135	(51.975)	0	0	0
2015/07/30	ES33	05/05/2016			Bond Future	9.9156		81.3061	9.9645	80.9668	0.493	0.0000	0.0000	0
2015/07/30	ES33	05/05/2016	9.99	Call	Bond Future	515.1700		0.5152	175.8700	0.1759	(65.862)	0	0	0
2015/07/30	ES33	05/05/2016	10.00	Call	Bond Future	584.0400		0.5840	244.7400	0.2447	(58.095)	0	0	0
2015/07/30	ES33	05/05/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	05/05/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	ES33	05/05/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	06/08/2015			GOVI	492.3930		492.3930	490.9230	490.9230	(0.299)	0.0000	0.0000	352
2015/07/30	GOVI	06/08/2015	499.99	Put	GOVI	75,970.0000		7.5970	90,670.0000	9.0670	19.350	0	0	0
2015/07/30	GOVI	06/08/2015	500.01	Put	GOVI	76,170.0000		7.6170	90,870.0000	9.0870	19.299	0	0	0
2015/07/30	GOVI	06/08/2015	499.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	06/08/2015	500.00	Put	GOVI	76,070.0000		7.6070	90,770.0000	9.0770	19.324	0	0	0
2015/07/30	GOVI	06/08/2015	500.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	06/08/2015	500.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	05/11/2015			GOVI	500.4140		500.4140	498.9160	498.9160	(0.299)	0.0000	0.0000	150
2015/07/30	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	05/11/2015	529.99	Put	GOVI	295,760.0000		29.5760	310,740.0000	31.0740	5.065	0	0	0
2015/07/30	GOVI	05/11/2015	530.01	Put	GOVI	295,960.0000		29.5960	310,940.0000	31.0940	5.061	0	0	0
2015/07/30	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	05/11/2015	530.00	Put	GOVI	295,860.0000		29.5860	310,840.0000	31.0840	5.063	0	0	0
2015/07/30	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	04/02/2016			GOVI	509.0340		509.0340	507.5010	507.5010	(0.301)	0.0000	0.0000	0
2015/07/30	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	GOVI	04/02/2016	511.99	Put	GOVI	29,560.0000		2.9560	44,890.0000	4.4890	51.861	0	0	0
2015/07/30	GOVI	04/02/2016	512.01	Put	GOVI	29,760.0000		2.9760	45,090.0000	4.5090	51.512	0	0	0
2015/07/30	GOVI	04/02/2016	512.00	Put	GOVI	29,660.0000		2.9660	44,990.0000	4.4990	51.686	0	0	0
2015/07/30	GOVI	05/05/2016	518.01	Put	GOVI	0.0000		0.0000	14,020.0000	1.4020	100.000	0	0	0
2015/07/30	GOVI	05/05/2016			GOVI	518.1730		518.1730	516.6080	516.6080	(0.302)	0.0000	0.0000	0
2015/07/30	GOVI	05/05/2016	518.00	Put	GOVI	0.0000		0.0000	13,920.0000	1.3920	100.000	0	0	0
2015/07/30	GOVI	05/05/2016	518.01	Call	GOVI	1,630.0000		0.1630	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	GOVI	05/05/2016	517.99	Call	GOVI	1,830.0000		0.1830	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	GOVI	05/05/2016	518.00	Call	GOVI	1,730.0000		0.1730	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	GOVI	05/05/2016	517.99	Put	GOVI	0.0000		0.0000	13,820.0000	1.3820	100.000	0	0	0

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2015/07/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/30	IGOV	06/08/2015			Index Future	231.2730	231.2730	231.3410	231.3410	0.029	0.0000	0.0000	533
2015/07/30	IGOV	05/11/2015			Index Future	235.0600	235.0600	235.1270	235.1270	0.029	0.0000	0.0000	606
2015/07/30	IGOV	04/02/2016			Index Future	239.1280	239.1280	239.1920	239.1920	0.027	0.0000	0.0000	0
2015/07/30	IGOV	05/05/2016			Index Future	243.4390	243.4390	243.5030	243.5030	0.026	0.0000	0.0000	0
2015/07/30	ILBI	06/08/2015			Index Future	626.9960	626.9960	627.1370	627.1370	0.022	0.0000	0.0000	159
2015/07/30	ILBI	05/11/2015			Index Future	637.3580	637.3580	637.4980	637.4980	0.022	0.0000	0.0000	0
2015/07/30	ILBI	04/02/2016			Index Future	648.3200	648.3200	648.4610	648.4610	0.022	0.0000	0.0000	0
2015/07/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/30	JBAF	19/08/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/07/30	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/07/30	JBAF	21/10/2015			Jibar Tradeable Future	6.4800	93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/07/30	JBAF	18/11/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/07/30	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/07/30	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/07/30	JBAF	16/03/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/07/30	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2015/07/30	JBAF	21/09/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2015/07/30	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2015/07/30	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/07/30	JBAF	21/06/2017			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2015/07/30	R023	06/08/2015	8.24	Call	Bond Future	1,084.2200	1.0842	849.4100	0.8494	(21.657)	0	0	0
2015/07/30	R023	06/08/2015	9.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	911
2015/07/30	R023	06/08/2015			Bond Future	8.0622	101.7274	8.1116	101.4554	0.613	0.0000	0.0000	18,496
2015/07/30	R023	06/08/2015	8.26	Put	Bond Future	91.0700	0.0911	122.1900	0.1222	34.172	0	0	0
2015/07/30	R023	06/08/2015	9.07	Call	Bond Future	5,365.8300	5.3658	5,093.8200	5.0938	(5.069)	0	0	0
2015/07/30	R023	06/08/2015	8.25	Put	Bond Future	99.9700	0.1000	134.0300	0.1340	34.070	0	0	0
2015/07/30	R023	06/08/2015	8.24	Put	Bond Future	109.5900	0.1096	146.7900	0.1468	33.945	0	0	0
2015/07/30	R023	06/08/2015	8.25	Call	Bond Future	1,129.0500	1.1291	891.1000	0.8911	(21.075)	0	0	0
2015/07/30	R023	06/08/2015	8.26	Call	Bond Future	1,174.5500	1.1745	933.6600	0.9337	(20.509)	0	0	0
2015/07/30	R023	05/11/2015			Bond Future	8.1294	99.4426	8.1812	99.1655	0.637	0.0000	0.0000	9,648
2015/07/30	R023	05/11/2015	7.99	Put	Bond Future	1,930.0200	1.9300	2,084.5700	2.0846	8.008	0	0	0
2015/07/30	R023	05/11/2015	8.01	Put	Bond Future	1,868.9500	1.8690	2,020.3600	2.0204	8.101	0	0	0
2015/07/30	R023	05/11/2015	7.99	Call	Bond Future	1,179.4900	1.1795	1,056.9100	1.0569	(10.393)	0	0	0

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2015/07/30	R023	05/11/2015	8.00	Put	Bond Future	1,899.3300	1.8993	2,052.3100	2.0523	8.054	0	0	0
2015/07/30	R023	05/11/2015	8.00	Call	Bond Future	1,202.8900	1.2029	1,078.7400	1.0787	(10.321)	0	0	0
2015/07/30	R023	05/11/2015	8.01	Call	Bond Future	1,226.5700	1.2266	1,100.8500	1.1008	(10.250)	0	0	0
2015/07/30	R023	04/02/2016	8.01	Put	Bond Future	2,563.8900	2.5639	2,720.7500	2.7207	6.118	0	0	0
2015/07/30	R023	04/02/2016			Bond Future	8.1866	101.1561	8.2413	100.8723	0.667	0.0000	0.0000	1,050
2015/07/30	R023	04/02/2016	8.00	Put	Bond Future	2,593.4300	2.5934	2,751.4400	2.7514	6.093	0	0	0
2015/07/30	R023	04/02/2016	8.01	Call	Bond Future	1,639.3600	1.6394	1,512.5000	1.5125	(7.738)	0	0	0
2015/07/30	R023	04/02/2016	7.99	Call	Bond Future	1,593.3100	1.5933	1,468.7500	1.4688	(7.818)	0	0	0
2015/07/30	R023	04/02/2016	8.00	Call	Bond Future	1,616.2400	1.6162	1,490.5300	1.4905	(7.778)	0	0	0
2015/07/30	R023	04/02/2016	7.99	Put	Bond Future	2,623.2000	2.6232	2,782.3600	2.7824	6.067	0	0	0
2015/07/30	R023	05/05/2016			Bond Future	8.2264	99.0441	8.2838	98.7542	0.698	0.0000	0.0000	0
2015/07/30	R023	05/05/2016	8.24	Put	Bond Future	0.0000	0.0000	221.2200	0.2212	100.000	0	0	0
2015/07/30	R023	05/05/2016	8.26	Put	Bond Future	0.0000	0.0000	120.2500	0.1203	100.000	0	0	0
2015/07/30	R023	05/05/2016	8.24	Call	Bond Future	68.6400	0.0686	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R023	05/05/2016	8.25	Put	Bond Future	0.0000	0.0000	170.7200	0.1707	100.000	0	0	0
2015/07/30	R023	05/05/2016	8.25	Call	Bond Future	119.1400	0.1191	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R023	05/05/2016	8.26	Call	Bond Future	169.6100	0.1696	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R186	06/08/2015	7.65	Call	Bond Future	1.5000	0.0015	0.2800	0.0003	(81.333)	0	0	75
2015/07/30	R186	06/08/2015	8.00	Put	Bond Future	1,684.2900	1.6843	2,005.9100	2.0059	19.095	0	0	0
2015/07/30	R186	06/08/2015	8.90	Put	Bond Future	0.1900	0.0002	0.1900	0.0002	0.000	0	0	5,350
2015/07/30	R186	06/08/2015			Bond Future	8.1862	118.3719	8.2357	117.9705	0.604	0.0000	0.0000	35,049
2015/07/30	R186	06/08/2015	8.50	Call	Bond Future	2,561.8200	2.5618	2,175.1100	2.1751	(15.095)	0	0	0
2015/07/30	R186	06/08/2015	8.55	Put	Bond Future	27.4800	0.0275	35.4900	0.0355	29.148	0	0	7,229
2015/07/30	R186	06/08/2015	7.85	Call	Bond Future	30.2800	0.0303	10.5100	0.0105	(65.291)	0	0	20
2015/07/30	R186	06/08/2015	8.00	Call	Bond Future	156.3500	0.1563	76.5400	0.0765	(51.046)	0	0	0
2015/07/30	R186	06/08/2015	8.01	Call	Bond Future	171.5700	0.1716	85.6500	0.0856	(50.079)	0	0	0
2015/07/30	R186	06/08/2015	7.75	Call	Bond Future	7.6500	0.0077	2.0000	0.0020	(73.856)	0	0	0
2015/07/30	R186	06/08/2015	8.35	Call	Bond Future	1,521.8200	1.5218	1,183.6500	1.1836	(22.221)	0	0	20
2015/07/30	R186	06/08/2015	7.99	Call	Bond Future	142.2000	0.1422	68.2400	0.0682	(52.011)	0	0	0
2015/07/30	R186	06/08/2015	8.68	Put	Bond Future	5.4100	0.0054	6.5900	0.0066	21.811	0	0	20
2015/07/30	R186	06/08/2015	8.46	Put	Bond Future	72.4700	0.0725	95.3300	0.0953	31.544	0	0	75
2015/07/30	R186	06/08/2015	8.45	Call	Bond Future	2,198.4600	2.1985	1,822.4000	1.8224	(17.106)	0	0	0
2015/07/30	R186	06/08/2015	8.05	Call	Bond Future	244.1500	0.2441	131.2600	0.1313	(46.238)	0	0	75
2015/07/30	R186	06/08/2015	7.65	Put	Bond Future	4,475.5300	4.4755	4,875.7400	4.8757	8.942	0	0	0
2015/07/30	R186	06/08/2015	8.50	Put	Bond Future	47.8500	0.0479	62.5700	0.0626	30.763	0	0	5,229
2015/07/30	R186	06/08/2015	8.55	Call	Bond Future	2,935.2000	2.9352	2,541.7800	2.5418	(13.404)	0	0	0
2015/07/30	R186	06/08/2015	7.75	Put	Bond Future	3,629.8600	3.6299	4,025.6400	4.0256	10.903	0	0	0
2015/07/30	R186	06/08/2015	8.45	Put	Bond Future	80.1000	0.0801	105.4700	0.1055	31.673	0	0	4,229
2015/07/30	R186	06/08/2015	7.99	Put	Bond Future	1,752.9500	1.7529	2,080.4200	2.0804	18.681	0	0	0
2015/07/30	R186	06/08/2015	8.05	Put	Bond Future	1,359.2000	1.3592	1,647.7400	1.6477	21.229	0	0	0
2015/07/30	R186	06/08/2015	8.90	Call	Bond Future	5,612.6200	5.6126	5,211.1900	5.2112	(7.152)	0	0	0
2015/07/30	R186	06/08/2015	8.46	Call	Bond Future	2,270.1000	2.2701	1,891.5300	1.8915	(16.676)	0	0	0
2015/07/30	R186	06/08/2015	7.85	Put	Bond Future	2,808.7800	2.8088	3,190.4400	3.1904	13.588	0	0	0
2015/07/30	R186	06/08/2015	8.01	Put	Bond Future	1,616.7700	1.6168	1,932.2800	1.9323	19.515	0	0	0
2015/07/30	R186	06/08/2015	8.35	Put	Bond Future	200.3300	0.2003	263.5900	0.2636	31.578	0	0	0
2015/07/30	R186	06/08/2015	8.68	Call	Bond Future	3,928.1900	3.9282	3,527.9400	3.5279	(10.189)	0	0	0
2015/07/30	R186	05/11/2015	8.24	Call	Bond Future	2,322.1400	2.3221	2,108.3400	2.1083	(9.207)	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
2015/07/30	R186	05/11/2015	8.25	Put	Bond Future	2,304.3200	2.3043	2,497.0300	2.4970	8.363	0	0	8,690
2015/07/30	R186	05/11/2015	8.45	Call	Bond Future	3,248.0700	3.2481	2,988.8300	2.9888	(7.981)	0	0	0
2015/07/30	R186	05/11/2015	8.85	Put	Bond Future	713.5600	0.7136	792.5100	0.7925	11.064	0	0	843
2015/07/30	R186	05/11/2015	7.75	Put	Bond Future	4,852.5000	4.8525	5,154.4300	5.1544	6.222	0	0	0
2015/07/30	R186	05/11/2015			Bond Future	8.2427	120.2795	8.2941	119.8708	0.624	0.0000	0.0000	17,244
2015/07/30	R186	05/11/2015	9.00	Put	Bond Future	507.1800	0.5072	566.6200	0.5666	11.720	0	0	2,600
2015/07/30	R186	05/11/2015	8.22	Call	Bond Future	2,242.2800	2.2423	2,032.9700	2.0330	(9.335)	0	0	0
2015/07/30	R186	05/11/2015	8.24	Put	Bond Future	2,343.5700	2.3436	2,538.5200	2.5385	8.319	0	0	0
2015/07/30	R186	05/11/2015	8.35	Put	Bond Future	1,935.8300	1.9358	2,106.5200	2.1065	8.817	0	0	9,370
2015/07/30	R186	05/11/2015	8.26	Put	Bond Future	2,265.2900	2.2653	2,455.7700	2.4558	8.409	0	0	0
2015/07/30	R186	05/11/2015	8.50	Put	Bond Future	1,466.7300	1.4667	1,606.0800	1.6061	9.501	0	0	4,666
2015/07/30	R186	05/11/2015	8.55	Put	Bond Future	1,331.8300	1.3318	1,461.3600	1.4614	9.726	0	0	4,667
2015/07/30	R186	05/11/2015	8.35	Call	Bond Future	2,786.4800	2.7865	2,548.4200	2.5484	(8.543)	0	0	843
2015/07/30	R186	05/11/2015	7.86	Call	Bond Future	1,085.6500	1.0856	956.4800	0.9565	(11.898)	0	0	674
2015/07/30	R186	05/11/2015	7.73	Call	Bond Future	794.6900	0.7947	691.7400	0.6917	(12.955)	0	0	169
2015/07/30	R186	05/11/2015	8.45	Put	Bond Future	1,612.3500	1.6124	1,761.8600	1.7619	9.273	0	0	6,248
2015/07/30	R186	05/11/2015	8.85	Call	Bond Future	5,417.5000	5.4175	5,087.7000	5.0877	(6.088)	0	0	0
2015/07/30	R186	05/11/2015	9.00	Call	Bond Future	6,332.6600	6.3327	5,983.3500	5.9834	(5.516)	0	0	0
2015/07/30	R186	05/11/2015	8.25	Call	Bond Future	2,362.5400	2.3625	2,146.5000	2.1465	(9.144)	0	0	0
2015/07/30	R186	05/11/2015	7.75	Call	Bond Future	835.4200	0.8354	728.6000	0.7286	(12.786)	0	0	1,200
2015/07/30	R186	05/11/2015	7.86	Put	Bond Future	4,189.7000	4.1897	4,469.2800	4.4693	6.673	0	0	0
2015/07/30	R186	05/11/2015	7.73	Put	Bond Future	4,978.7900	4.9788	5,284.5900	5.2846	6.142	0	0	0
2015/07/30	R186	05/11/2015	8.22	Put	Bond Future	2,423.2300	2.4232	2,622.6700	2.6227	8.230	0	0	1,090
2015/07/30	R186	05/11/2015	8.26	Call	Bond Future	2,403.0900	2.4031	2,184.8200	2.1848	(9.083)	0	0	0
2015/07/30	R186	05/11/2015	8.50	Call	Bond Future	3,492.2500	3.4923	3,222.8500	3.2229	(7.714)	0	0	0
2015/07/30	R186	05/11/2015	8.55	Call	Bond Future	3,745.3400	3.7453	3,466.1200	3.4661	(7.455)	0	0	0
2015/07/30	R186	04/02/2016	7.50	Call	Bond Future	851.9300	0.8519	762.3700	0.7624	(10.513)	0	0	0
2015/07/30	R186	04/02/2016			Bond Future	8.2885	117.0528	8.3421	116.6350	0.647	0.0000	0.0000	6,262
2015/07/30	R186	04/02/2016	7.51	Call	Bond Future	869.3800	0.8694	778.4400	0.7784	(10.460)	0	0	0
2015/07/30	R186	04/02/2016	7.49	Call	Bond Future	834.7300	0.8347	746.5500	0.7466	(10.564)	0	0	0
2015/07/30	R186	04/02/2016	7.50	Put	Bond Future	7,238.5300	7.2385	7,566.8300	7.5668	4.535	0	0	0
2015/07/30	R186	04/02/2016	7.49	Put	Bond Future	7,305.3500	7.3053	7,635.0300	7.6350	4.513	0	0	0
2015/07/30	R186	04/02/2016	7.51	Put	Bond Future	7,172.0400	7.1720	7,498.9600	7.4990	4.558	0	0	0
2015/07/30	R186	05/05/2016			Bond Future	8.3255	119.1565	8.3814	118.7298	0.671	0.0000	0.0000	0
2015/07/30	R186	05/05/2016	8.34	Call	Bond Future	3,881.8300	3.8818	3,656.6800	3.6567	(5.800)	0	0	0
2015/07/30	R186	05/05/2016	8.35	Call	Bond Future	3,920.9600	3.9210	3,694.4500	3.6944	(5.777)	0	0	0
2015/07/30	R186	05/05/2016	8.33	Call	Bond Future	3,842.4900	3.8425	3,618.7000	3.6187	(5.824)	0	0	0
2015/07/30	R186	05/05/2016	8.35	Put	Bond Future	3,733.6200	3.7336	3,933.7400	3.9337	5.360	0	0	0
2015/07/30	R186	05/05/2016	7.56	Put	Bond Future	7,550.8600	7.5509	7,859.1600	7.8592	4.083	0	0	0
2015/07/30	R186	05/05/2016	8.34	Put	Bond Future	3,770.9400	3.7709	3,972.4200	3.9724	5.343	0	0	0
2015/07/30	R186	05/05/2016	7.56	Call	Bond Future	1,481.1300	1.4811	1,362.8000	1.3628	(7.989)	0	0	0
2015/07/30	R186	05/05/2016	8.33	Put	Bond Future	3,808.1100	3.8081	4,010.9500	4.0110	5.327	0	0	0
2015/07/30	R186	04/08/2016	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R186	04/08/2016			Bond Future	8.3656	116.0149	8.4232	115.5835	0.689	0.0000	0.0000	9
2015/07/30	R186	04/08/2016	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R186	04/08/2016	8.51	Call	Bond Future	1,076.8500	1.0769	645.5200	0.6455	(40.055)	0	0	0
2015/07/30	R186	04/08/2016	8.49	Call	Bond Future	928.5500	0.9286	497.2200	0.4972	(46.452)	0	0	0
2015/07/30	R186	04/08/2016	8.50	Call	Bond Future	1,002.7300	1.0027	571.4000	0.5714	(43.016)	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
2015/07/30	R186	04/08/2016	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R197	06/08/2015	288.00	Call	Bond Future	5,708.5500	5.7086	5,491.5000	5.4915	(3.802)	0	0	0
2015/07/30	R197	06/08/2015			Bond Future	293.7085	293.7085	293.4915	293.4915	(0.074)	0.0000	0.0000	929
2015/07/30	R197	06/08/2015	288.01	Call	Bond Future	5,698.5500	5.6986	5,481.5000	5.4815	(3.809)	0	0	0
2015/07/30	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R197	06/08/2015	287.99	Call	Bond Future	5,718.5500	5.7186	5,501.5000	5.5015	(3.796)	0	0	0
2015/07/30	R197	05/11/2015	295.00	Call	Bond Future	3,465.8800	3.4659	3,242.5500	3.2425	(6.444)	0	0	0
2015/07/30	R197	05/11/2015			Bond Future	298.4659	298.4659	298.2426	298.2426	(0.075)	0.0000	0.0000	0
2015/07/30	R197	05/11/2015	294.99	Call	Bond Future	3,475.8800	3.4759	3,252.5500	3.2525	(6.425)	0	0	0
2015/07/30	R197	05/11/2015	295.01	Call	Bond Future	3,455.8800	3.4559	3,232.5500	3.2325	(6.462)	0	0	0
2015/07/30	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R197	04/02/2016	297.00	Call	Bond Future	333.4900	0.3335	101.5700	0.1016	(69.543)	0	0	0
2015/07/30	R197	04/02/2016			Bond Future	297.3335	297.3335	297.1016	297.1016	(0.078)	0.0000	0.0000	0
2015/07/30	R197	04/02/2016	296.99	Call	Bond Future	343.4900	0.3435	111.5700	0.1116	(67.519)	0	0	0
2015/07/30	R197	04/02/2016	297.01	Call	Bond Future	323.4900	0.3235	91.5700	0.0916	(71.693)	0	0	0
2015/07/30	R197	04/02/2016	296.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R197	04/02/2016	297.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R197	04/02/2016	297.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	06/08/2015			Bond Future	237.5874	237.5874	237.7460	237.7460	0.067	0.0000	0.0000	50,956
2015/07/30	R202	06/08/2015	239.99	Put	Bond Future	2,402.5500	2.4025	2,244.0000	2.2440	(6.599)	0	0	0
2015/07/30	R202	06/08/2015	240.00	Put	Bond Future	2,412.5500	2.4125	2,254.0000	2.2540	(6.572)	0	0	0
2015/07/30	R202	06/08/2015	240.01	Put	Bond Future	2,422.5500	2.4225	2,264.0000	2.2640	(6.545)	0	0	0
2015/07/30	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	05/11/2015			Bond Future	241.4357	241.4357	241.5947	241.5947	0.066	0.0000	0.0000	1,661
2015/07/30	R202	05/11/2015	245.99	Put	Bond Future	4,554.2900	4.5543	4,395.2900	4.3953	(3.491)	0	0	0
2015/07/30	R202	05/11/2015	246.01	Put	Bond Future	4,574.2900	4.5743	4,415.2900	4.4153	(3.476)	0	0	0
2015/07/30	R202	05/11/2015	246.00	Put	Bond Future	4,564.2900	4.5643	4,405.2900	4.4053	(3.484)	0	0	0
2015/07/30	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	04/02/2016			Bond Future	242.2690	242.2690	242.4270	242.4270	0.065	0.0000	0.0000	0
2015/07/30	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R202	04/02/2016	239.99	Call	Bond Future	2,279.0400	2.2790	2,437.0200	2.4370	6.932	0	0	0
2015/07/30	R202	04/02/2016	240.00	Call	Bond Future	2,269.0400	2.2690	2,427.0200	2.4270	6.962	0	0	0
2015/07/30	R202	04/02/2016	240.01	Call	Bond Future	2,259.0400	2.2590	2,417.0200	2.4170	6.993	0	0	0
2015/07/30	R203	06/08/2015	6.74	Call	Bond Future	0.9600	0.0010	0.2100	0.0002	(78.125)	0	0	0
2015/07/30	R203	06/08/2015	6.75	Put	Bond Future	848.1600	0.8482	943.1300	0.9431	11.197	0	0	0

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2015/07/30	R203	06/08/2015	7.84	Call	Bond Future	1,259.3800		1.2594	1,163.5300	1.1635	(7.611)	0	0	0
2015/07/30	R203	06/08/2015			Bond Future	7.1848		105.3874	7.2343	105.2915	0.689	0.0000	0.0000	16,356
2015/07/30	R203	06/08/2015	6.75	Call	Bond Future	1.1400		0.0011	0.2600	0.0003	(77.193)	0	0	0
2015/07/30	R203	06/08/2015	6.76	Call	Bond Future	1.3400		0.0013	0.3100	0.0003	(76.866)	0	0	0
2015/07/30	R203	06/08/2015	6.74	Put	Bond Future	867.5700		0.8676	962.6700	0.9627	10.962	0	0	0
2015/07/30	R203	06/08/2015	7.84	Put	Bond Future	0.0500		0.0001	0.0500	0.0001	0.000	0	0	5,000
2015/07/30	R203	06/08/2015	6.76	Put	Bond Future	828.7800		0.8288	923.6000	0.9236	11.441	0	0	0
2015/07/30	R203	05/11/2015	5.99	Call	Bond Future	6.3700		0.0064	4.7000	0.0047	(26.217)	0	0	0
2015/07/30	R203	05/11/2015	6.00	Put	Bond Future	2,220.8100		2.2208	2,317.2800	2.3173	4.344	0	0	0
2015/07/30	R203	05/11/2015			Bond Future	7.2695		102.9194	7.3266	102.8212	0.786	0.0000	0.0000	5,144
2015/07/30	R203	05/11/2015	6.00	Call	Bond Future	6.6700		0.0067	4.9300	0.0049	(26.087)	0	0	0
2015/07/30	R203	05/11/2015	6.01	Call	Bond Future	6.9900		0.0070	5.1700	0.0052	(26.037)	0	0	0
2015/07/30	R203	05/11/2015	5.99	Put	Bond Future	2,238.2000		2.2382	2,334.7400	2.3347	4.313	0	0	0
2015/07/30	R203	05/11/2015	6.01	Put	Bond Future	2,203.4400		2.2034	2,299.8300	2.2998	4.375	0	0	0
2015/07/30	R203	04/02/2016	7.26	Put	Bond Future	510.2800		0.5103	564.8000	0.5648	10.684	0	0	0
2015/07/30	R203	04/02/2016	7.25	Put	Bond Future	518.0300		0.5180	573.0700	0.5731	10.625	0	0	0
2015/07/30	R203	04/02/2016			Bond Future	7.3230		104.6930	7.3911	104.5913	0.929	0.0000	0.0000	0
2015/07/30	R203	04/02/2016	7.26	Call	Bond Future	415.9000		0.4159	368.7100	0.3687	(11.346)	0	0	0
2015/07/30	R203	04/02/2016	7.24	Call	Bond Future	401.5100		0.4015	355.3700	0.3554	(11.492)	0	0	0
2015/07/30	R203	04/02/2016	7.25	Call	Bond Future	408.6700		0.4087	362.0000	0.3620	(11.420)	0	0	0
2015/07/30	R203	04/02/2016	7.24	Put	Bond Future	525.8600		0.5259	581.4300	0.5814	10.567	0	0	0
2015/07/30	R203	05/05/2016	7.25	Put	Bond Future	98.3600		0.0984	203.0300	0.2030	106.415	0	0	0
2015/07/30	R203	05/05/2016			Bond Future	7.3272		102.4040	7.4094	102.2993	1.122	0.0000	0.0000	0
2015/07/30	R203	05/05/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R203	05/05/2016	7.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R203	05/05/2016	7.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R203	05/05/2016	7.26	Put	Bond Future	85.6100		0.0856	190.2800	0.1903	122.264	0	0	0
2015/07/30	R203	05/05/2016	7.24	Put	Bond Future	111.1200		0.1111	215.7900	0.2158	94.195	0	0	0
2015/07/30	R204	06/08/2015	7.74	Call	Bond Future	719.0200		0.7190	584.1100	0.5841	(18.763)	0	0	0
2015/07/30	R204	06/08/2015	7.75	Put	Bond Future	24.0500		0.0240	33.4400	0.0334	39.044	0	0	0
2015/07/30	R204	06/08/2015			Bond Future	7.5042		102.5694	7.5536	102.4240	0.658	0.0000	0.0000	9,402
2015/07/30	R204	06/08/2015	8.41	Call	Bond Future	2,627.6700		2.6277	2,482.2700	2.4823	(5.533)	0	0	0
2015/07/30	R204	06/08/2015	7.74	Put	Bond Future	26.8900		0.0269	37.3800	0.0374	39.011	0	0	0
2015/07/30	R204	06/08/2015	7.76	Put	Bond Future	21.4700		0.0215	29.8500	0.0298	39.031	0	0	0
2015/07/30	R204	06/08/2015	8.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	699
2015/07/30	R204	06/08/2015	7.75	Call	Bond Future	745.4100		0.7454	609.4000	0.6094	(18.246)	0	0	0
2015/07/30	R204	06/08/2015	7.76	Call	Bond Future	772.0500		0.7720	635.0300	0.6350	(17.748)	0	0	0
2015/07/30	R204	05/11/2015			Bond Future	7.5850		104.2223	7.6391	104.0738	0.713	0.0000	0.0000	9,103
2015/07/30	R204	05/11/2015	6.25	Call	Bond Future	11.2400		0.0112	8.5300	0.0085	(24.110)	0	0	0
2015/07/30	R204	05/11/2015	6.24	Put	Bond Future	3,790.6700		3.7907	3,936.5700	3.9366	3.849	0	0	0
2015/07/30	R204	05/11/2015	6.26	Put	Bond Future	3,734.1700		3.7342	3,879.8600	3.8799	3.902	0	0	0
2015/07/30	R204	05/11/2015	6.25	Put	Bond Future	3,762.4100		3.7624	3,908.2100	3.9082	3.875	0	0	0
2015/07/30	R204	05/11/2015	6.26	Call	Bond Future	11.7400		0.0117	8.9200	0.0089	(24.020)	0	0	0
2015/07/30	R204	05/11/2015	6.24	Call	Bond Future	10.7600		0.0108	8.1500	0.0082	(24.257)	0	0	0
2015/07/30	R204	04/02/2016	7.50	Call	Bond Future	697.1700		0.6972	630.1800	0.6302	(9.609)	0	0	0
2015/07/30	R204	04/02/2016			Bond Future	7.6431		101.9806	7.7032	101.8277	0.787	0.0000	0.0000	0
2015/07/30	R204	04/02/2016	7.51	Call	Bond Future	708.7800		0.7088	641.0700	0.6411	(9.553)	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
2015/07/30	R204	04/02/2016	7.49	Put	Bond Future	1,076.1800	1.0762	1,162.7900	1.1628	8.048	0	0	0
2015/07/30	R204	04/02/2016	7.51	Put	Bond Future	1,048.1600	1.0482	1,133.3300	1.1333	8.126	0	0	0
2015/07/30	R204	04/02/2016	7.49	Call	Bond Future	685.6800	0.6857	619.4100	0.6194	(9.665)	0	0	0
2015/07/30	R204	04/02/2016	7.50	Put	Bond Future	1,062.1100	1.0621	1,148.0000	1.1480	8.087	0	0	0
2015/07/30	R204	05/05/2016	7.75	Call	Bond Future	163.1000	0.1631	6.3800	0.0064	(96.088)	0	0	0
2015/07/30	R204	05/05/2016			Bond Future	7.6803	103.8132	7.7473	103.6565	0.872	0.0000	0.0000	0
2015/07/30	R204	05/05/2016	7.76	Call	Bond Future	186.4600	0.1865	29.7400	0.0297	(84.050)	0	0	0
2015/07/30	R204	05/05/2016	7.74	Put	Bond Future	0.0000	0.0000	16.9900	0.0170	100.000	0	0	0
2015/07/30	R204	05/05/2016	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R204	05/05/2016	7.74	Call	Bond Future	139.7300	0.1397	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R204	05/05/2016	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R207	06/08/2015	7.76	Call	Bond Future	361.5300	0.3615	246.9300	0.2469	(31.699)	0	0	0
2015/07/30	R207	06/08/2015			Bond Future	7.7183	98.8155	7.7677	98.6355	0.640	0.0000	0.0000	10,419
2015/07/30	R207	06/08/2015	7.74	Call	Bond Future	320.0400	0.3200	213.1100	0.2131	(33.411)	0	0	0
2015/07/30	R207	06/08/2015	7.75	Call	Bond Future	340.4200	0.3404	229.6200	0.2296	(32.548)	0	0	0
2015/07/30	R207	06/08/2015	7.46	Call	Bond Future	26.8100	0.0268	10.4600	0.0105	(60.985)	0	0	70
2015/07/30	R207	06/08/2015	7.74	Put	Bond Future	240.9000	0.2409	314.0000	0.3140	30.345	0	0	0
2015/07/30	R207	06/08/2015	7.46	Put	Bond Future	975.3200	0.9753	1,139.0000	1.1390	16.782	0	0	0
2015/07/30	R207	06/08/2015	7.76	Put	Bond Future	209.4800	0.2095	274.9100	0.2749	31.234	0	0	0
2015/07/30	R207	06/08/2015	7.75	Put	Bond Future	224.8100	0.2248	294.0400	0.2940	30.795	0	0	0
2015/07/30	R207	05/11/2015	7.76	Call	Bond Future	888.1000	0.8881	796.9100	0.7969	(10.268)	0	0	0
2015/07/30	R207	05/11/2015			Bond Future	7.7916	100.4079	7.8446	100.2242	0.680	0.0000	0.0000	33,427
2015/07/30	R207	05/11/2015	7.74	Call	Bond Future	854.1100	0.8541	765.1000	0.7651	(10.421)	0	0	0
2015/07/30	R207	05/11/2015	7.50	Call	Bond Future	508.9700	0.5090	445.8400	0.4458	(12.403)	0	0	19
2015/07/30	R207	05/11/2015	7.75	Call	Bond Future	871.0100	0.8710	780.9100	0.7809	(10.344)	0	0	0
2015/07/30	R207	05/11/2015	7.43	Call	Bond Future	429.3500	0.4294	373.3700	0.3734	(13.038)	0	0	53
2015/07/30	R207	05/11/2015	7.74	Put	Bond Future	1,033.4400	1.0334	1,128.1400	1.1281	9.164	0	0	0
2015/07/30	R207	05/11/2015	7.76	Put	Bond Future	997.8900	0.9979	1,090.4100	1.0904	9.272	0	0	0
2015/07/30	R207	05/11/2015	7.43	Put	Bond Future	1,694.2600	1.6943	1,821.9900	1.8220	7.539	0	0	0
2015/07/30	R207	05/11/2015	7.75	Put	Bond Future	1,015.5600	1.0156	1,109.1700	1.1092	9.218	0	0	0
2015/07/30	R207	05/11/2015	7.50	Put	Bond Future	1,527.4800	1.5275	1,648.0600	1.6481	7.894	0	0	0
2015/07/30	R207	04/02/2016	7.49	Put	Bond Future	1,853.5600	1.8536	1,976.2400	1.9762	6.619	0	0	0
2015/07/30	R207	04/02/2016	7.27	Put	Bond Future	2,363.2000	2.3632	2,503.0100	2.5030	5.916	0	0	0
2015/07/30	R207	04/02/2016			Bond Future	7.8493	98.4958	7.9067	98.3072	0.732	0.0000	0.0000	0
2015/07/30	R207	04/02/2016	7.51	Put	Bond Future	1,810.8800	1.8109	1,931.9200	1.9319	6.684	0	0	0
2015/07/30	R207	04/02/2016	7.27	Call	Bond Future	436.0000	0.4360	387.1900	0.3872	(11.195)	0	0	43
2015/07/30	R207	04/02/2016	7.50	Call	Bond Future	675.4700	0.6755	608.7200	0.6087	(9.882)	0	0	19
2015/07/30	R207	04/02/2016	7.51	Call	Bond Future	687.6800	0.6877	620.1000	0.6201	(9.827)	0	0	0
2015/07/30	R207	04/02/2016	7.49	Call	Bond Future	663.6600	0.6637	597.7200	0.5977	(9.936)	0	0	0
2015/07/30	R207	04/02/2016	7.50	Put	Bond Future	1,832.0100	1.8320	1,953.8800	1.9539	6.652	0	0	0
2015/07/30	R207	05/05/2016	7.86	Put	Bond Future	1,522.4200	1.5224	1,619.2800	1.6193	6.362	0	0	0
2015/07/30	R207	05/05/2016			Bond Future	7.8957	100.2659	7.9579	100.0728	0.789	0.0000	0.0000	0
2015/07/30	R207	05/05/2016	7.85	Put	Bond Future	1,537.9200	1.5379	1,635.4300	1.6354	6.340	0	0	0
2015/07/30	R207	05/05/2016	7.56	Put	Bond Future	2,029.8800	2.0299	2,146.6200	2.1466	5.751	0	0	0
2015/07/30	R207	05/05/2016	7.84	Put	Bond Future	1,553.5300	1.5535	1,651.7000	1.6517	6.319	0	0	0
2015/07/30	R207	05/05/2016	7.56	Call	Bond Future	981.1000	0.9811	904.7900	0.9048	(7.778)	0	0	43
2015/07/30	R207	05/05/2016	7.85	Call	Bond Future	1,396.0800	1.3961	1,300.5400	1.3005	(6.843)	0	0	0

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2015/07/30	R207	05/05/2016	7.86	Call	Bond Future	1,411.6700		1.4117	1,315.4800	1.3155	(6.814)	0	0	0
2015/07/30	R207	05/05/2016	7.84	Call	Bond Future	1,380.5800		1.3806	1,285.7000	1.2857	(6.872)	0	0	0
2015/07/30	R207	04/08/2016			Bond Future	7.9494		98.4398	8.0161	98.2458	0.838	0.0000	0.0000	0
2015/07/30	R207	04/08/2016	7.99	Put	Bond Future	0.0000		0.0000	75.7700	0.0758	100.000	0	0	0
2015/07/30	R207	04/08/2016	8.01	Put	Bond Future	0.0000		0.0000	17.5900	0.0176	100.000	0	0	0
2015/07/30	R207	04/08/2016	8.00	Put	Bond Future	0.0000		0.0000	46.6800	0.0467	100.000	0	0	0
2015/07/30	R207	04/08/2016	8.01	Call	Bond Future	176.3700		0.1764	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R207	04/08/2016	7.99	Call	Bond Future	118.1900		0.1182	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R207	04/08/2016	8.00	Call	Bond Future	147.2800		0.1473	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R208	06/08/2015			Bond Future	7.8478		97.5362	7.8972	97.3217	0.629	0.0000	0.0000	27,538
2015/07/30	R208	06/08/2015	8.00	Call	Bond Future	764.3400		0.7643	585.9700	0.5860	(23.336)	0	0	0
2015/07/30	R208	06/08/2015	8.01	Call	Bond Future	798.5000		0.7985	617.2400	0.6172	(22.700)	0	0	0
2015/07/30	R208	06/08/2015	8.85	Call	Bond Future	4,240.3600		4.2404	4,025.8600	4.0259	(5.059)	0	0	0
2015/07/30	R208	06/08/2015	7.99	Call	Bond Future	730.8300		0.7308	555.5100	0.5555	(23.989)	0	0	0
2015/07/30	R208	06/08/2015	8.01	Put	Bond Future	96.1500		0.0962	129.3900	0.1294	34.571	0	0	0
2015/07/30	R208	06/08/2015	8.00	Put	Bond Future	105.1000		0.1051	141.2300	0.1412	34.377	0	0	0
2015/07/30	R208	06/08/2015	7.99	Put	Bond Future	114.7400		0.1147	153.9200	0.1539	34.147	0	0	0
2015/07/30	R208	06/08/2015	8.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	198
2015/07/30	R208	05/11/2015			Bond Future	7.9164		95.7083	7.9687	95.4896	0.661	0.0000	0.0000	41,267
2015/07/30	R208	05/11/2015	8.48	Call	Bond Future	2,694.0000		2.6940	2,519.5300	2.5195	(6.476)	0	0	0
2015/07/30	R208	05/11/2015	7.74	Put	Bond Future	1,565.6500		1.5656	1,693.4500	1.6934	8.163	0	0	0
2015/07/30	R208	05/11/2015	7.75	Call	Bond Future	841.2400		0.8412	749.0800	0.7491	(10.955)	0	0	0
2015/07/30	R208	05/11/2015	7.76	Call	Bond Future	858.9800		0.8590	765.5500	0.7656	(10.877)	0	0	0
2015/07/30	R208	05/11/2015	8.48	Put	Bond Future	369.8200		0.3698	414.0500	0.4141	11.960	0	0	2,200
2015/07/30	R208	05/11/2015	7.74	Call	Bond Future	823.9300		0.8239	733.0300	0.7330	(11.032)	0	0	0
2015/07/30	R208	05/11/2015	7.76	Put	Bond Future	1,516.2400		1.5162	1,641.5100	1.6415	8.262	0	0	0
2015/07/30	R208	05/11/2015	7.75	Put	Bond Future	1,540.7200		1.5407	1,667.2600	1.6673	8.213	0	0	0
2015/07/30	R208	04/02/2016			Bond Future	7.9700		97.3577	8.0258	97.1335	0.700	0.0000	0.0000	0
2015/07/30	R208	04/02/2016	7.74	Put	Bond Future	2,038.2200		2.0382	2,168.8100	2.1688	6.407	0	0	0
2015/07/30	R208	04/02/2016	7.76	Put	Bond Future	1,991.0900		1.9911	2,119.7900	2.1198	6.464	0	0	0
2015/07/30	R208	04/02/2016	7.75	Put	Bond Future	2,014.5600		2.0146	2,144.2000	2.1442	6.435	0	0	0
2015/07/30	R208	04/02/2016	7.76	Call	Bond Future	1,141.7200		1.1417	1,046.2900	1.0463	(8.358)	0	0	0
2015/07/30	R208	04/02/2016	7.74	Call	Bond Future	1,107.4800		1.1075	1,013.9400	1.0139	(8.446)	0	0	0
2015/07/30	R208	04/02/2016	7.75	Call	Bond Future	1,124.5200		1.1245	1,030.0300	1.0300	(8.403)	0	0	0
2015/07/30	R208	05/05/2016	8.00	Put	Bond Future	42.6300		0.0426	271.8400	0.2718	537.673	0	0	0
2015/07/30	R208	05/05/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R208	05/05/2016			Bond Future	8.0110		95.7054	8.0705	95.4762	0.742	0.0000	0.0000	0
2015/07/30	R208	05/05/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R208	05/05/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R208	05/05/2016	7.99	Put	Bond Future	81.2600		0.0813	310.4700	0.3105	282.070	0	0	0
2015/07/30	R208	05/05/2016	8.01	Put	Bond Future	4.0100		0.0040	233.2200	0.2332	5715.960	0	0	0
2015/07/30	R209	06/08/2015	8.71	Put	Bond Future	733.9400		0.7339	886.8800	0.8869	20.838	0	0	0
2015/07/30	R209	06/08/2015	8.99	Put	Bond Future	96.5400		0.0965	117.5600	0.1176	21.773	0	0	0
2015/07/30	R209	06/08/2015			Bond Future	8.7256		78.7733	8.7701	78.4291	0.510	0.0000	0.0000	25,074
2015/07/30	R209	06/08/2015	9.01	Put	Bond Future	80.4700		0.0805	97.5900	0.0976	21.275	0	0	0
2015/07/30	R209	06/08/2015	9.16	Put	Bond Future	17.4000		0.0174	19.9900	0.0200	14.885	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
2015/07/30	R209	06/08/2015	9.90	Call	Bond Future	8,347.9500	8.3479	8,003.7800	8.0038	(4.123)	0	0	0
2015/07/30	R209	06/08/2015	9.00	Call	Bond Future	2,174.0700	2.1741	1,848.9000	1.8489	(14.957)	0	0	0
2015/07/30	R209	06/08/2015	8.71	Call	Bond Future	612.3600	0.6124	421.1300	0.4211	(31.228)	0	0	640
2015/07/30	R209	06/08/2015	9.01	Call	Bond Future	2,240.7300	2.2407	1,913.6800	1.9137	(14.596)	0	0	0
2015/07/30	R209	06/08/2015	8.99	Call	Bond Future	2,107.9300	2.1079	1,784.7800	1.7848	(15.330)	0	0	0
2015/07/30	R209	06/08/2015	9.00	Put	Bond Future	88.1900	0.0882	107.1900	0.1072	21.544	0	0	0
2015/07/30	R209	06/08/2015	9.16	Call	Bond Future	3,279.8700	3.2799	2,938.2900	2.9383	(10.414)	0	0	0
2015/07/30	R209	06/08/2015	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,914
2015/07/30	R209	05/11/2015	9.25	Call	Bond Future	4,526.5000	4.5265	4,261.8200	4.2618	(5.847)	0	0	0
2015/07/30	R209	05/11/2015	7.99	Put	Bond Future	6,852.3700	6.8524	7,146.7300	7.1467	4.296	0	0	0
2015/07/30	R209	05/11/2015			Bond Future	8.7769	76.8948	8.8226	76.5445	0.521	0.0000	0.0000	16,391
2015/07/30	R209	05/11/2015	9.16	Put	Bond Future	1,212.2600	1.2123	1,310.5100	1.3105	8.105	0	0	640
2015/07/30	R209	05/11/2015	8.01	Put	Bond Future	6,703.3700	6.7034	6,995.2400	6.9952	4.354	0	0	0
2015/07/30	R209	05/11/2015	8.50	Put	Bond Future	3,617.4600	3.6175	3,830.4700	3.8305	5.888	0	0	0
2015/07/30	R209	05/11/2015	9.25	Put	Bond Future	1,019.5700	1.0196	1,105.2100	1.1052	8.400	0	0	900
2015/07/30	R209	05/11/2015	7.99	Call	Bond Future	426.2900	0.4263	370.3300	0.3703	(13.127)	0	0	0
2015/07/30	R209	05/11/2015	8.00	Put	Bond Future	6,777.3000	6.7773	7,070.4500	7.0704	4.325	0	0	0
2015/07/30	R209	05/11/2015	8.00	Call	Bond Future	437.8900	0.4379	380.7200	0.3807	(13.056)	0	0	0
2015/07/30	R209	05/11/2015	9.16	Call	Bond Future	4,071.3000	4.0713	3,819.2300	3.8192	(6.191)	0	0	0
2015/07/30	R209	05/11/2015	8.01	Call	Bond Future	450.4900	0.4505	392.0400	0.3920	(12.975)	0	0	0
2015/07/30	R209	05/11/2015	8.50	Call	Bond Future	1,444.5500	1.4446	1,307.2400	1.3072	(9.505)	0	0	900
2015/07/30	R209	04/02/2016	8.74	Call	Bond Future	3,039.9000	3.0399	2,858.3100	2.8583	(5.974)	0	0	0
2015/07/30	R209	04/02/2016	8.75	Put	Bond Future	3,617.3100	3.6173	3,792.1100	3.7921	4.832	0	0	0
2015/07/30	R209	04/02/2016			Bond Future	8.8207	78.2201	8.8679	77.8624	0.535	0.0000	0.0000	904
2015/07/30	R209	04/02/2016	8.75	Call	Bond Future	3,076.2100	3.0762	2,893.3000	2.8933	(5.946)	0	0	0
2015/07/30	R209	04/02/2016	8.76	Call	Bond Future	3,112.7600	3.1128	2,928.5200	2.9285	(5.919)	0	0	0
2015/07/30	R209	04/02/2016	8.74	Put	Bond Future	3,657.9800	3.6580	3,834.1000	3.8341	4.815	0	0	0
2015/07/30	R209	04/02/2016	8.76	Put	Bond Future	3,576.9900	3.5770	3,750.4600	3.7505	4.850	0	0	0
2015/07/30	R209	05/05/2016			Bond Future	8.8585	76.4761	8.9071	76.1111	0.548	0.0000	0.0000	0
2015/07/30	R209	05/05/2016	9.00	Call	Bond Future	1,056.1700	1.0562	691.0900	0.6911	(34.566)	0	0	0
2015/07/30	R209	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R209	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R209	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R209	05/05/2016	9.01	Call	Bond Future	1,129.9900	1.1300	764.9100	0.7649	(32.308)	0	0	0
2015/07/30	R209	05/05/2016	8.99	Call	Bond Future	982.2400	0.9822	617.1600	0.6172	(37.168)	0	0	0
2015/07/30	R210	06/08/2015	179.01	Call	Bond Future	2,668.6700	2.6687	2,660.8400	2.6608	(0.293)	0	0	0
2015/07/30	R210	06/08/2015			Bond Future	181.6787	181.6787	181.6708	181.6708	(0.004)	0.0000	0.0000	1,491
2015/07/30	R210	06/08/2015	178.99	Call	Bond Future	2,688.6700	2.6887	2,680.8400	2.6808	(0.291)	0	0	0
2015/07/30	R210	06/08/2015	179.00	Call	Bond Future	2,678.6700	2.6787	2,670.8400	2.6708	(0.292)	0	0	0
2015/07/30	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R210	05/11/2015			Bond Future	182.4896	182.4896	182.4799	182.4799	(0.005)	0.0000	0.0000	331
2015/07/30	R210	05/11/2015	182.00	Call	Bond Future	489.6000	0.4896	479.8700	0.4799	(1.987)	0	0	0
2015/07/30	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R210	05/11/2015	182.00	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
2015/07/30	R210	05/11/2015	182.01	Call	Bond Future	479.6000	0.4796	469.8700	0.4699	(2.029)	0	0	0
2015/07/30	R210	05/11/2015	181.99	Call	Bond Future	499.6000	0.4996	489.8700	0.4899	(1.948)	0	0	0
2015/07/30	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R210	04/02/2016			Bond Future	185.6484	185.6484	185.6355	185.6355	(0.007)	0.0000	0.0000	0
2015/07/30	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R210	04/02/2016	184.99	Call	Bond Future	658.3700	0.6584	645.5400	0.6455	(1.949)	0	0	0
2015/07/30	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R210	04/02/2016	185.00	Call	Bond Future	648.3700	0.6484	635.5400	0.6355	(1.979)	0	0	0
2015/07/30	R210	04/02/2016	185.01	Call	Bond Future	638.3700	0.6384	625.5400	0.6255	(2.010)	0	0	0
2015/07/30	R211	06/08/2015			Bond Future	134.4009	134.4009	134.3921	134.3921	(0.007)	0.0000	0.0000	1,120
2015/07/30	R211	06/08/2015	134.99	Put	Bond Future	589.1400	0.5891	597.9400	0.5979	1.494	0	0	0
2015/07/30	R211	06/08/2015	135.01	Put	Bond Future	609.1400	0.6091	617.9400	0.6179	1.445	0	0	0
2015/07/30	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R211	06/08/2015	135.00	Put	Bond Future	599.1400	0.5991	607.9400	0.6079	1.469	0	0	0
2015/07/30	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R211	05/11/2015			Bond Future	136.5778	136.5778	136.5676	136.5676	(0.007)	0.0000	0.0000	0
2015/07/30	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R211	05/11/2015	134.99	Call	Bond Future	1,587.8000	1.5878	1,577.6300	1.5776	(0.641)	0	0	0
2015/07/30	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R211	05/11/2015	135.00	Call	Bond Future	1,577.8000	1.5778	1,567.6300	1.5676	(0.645)	0	0	0
2015/07/30	R211	05/11/2015	135.01	Call	Bond Future	1,567.8000	1.5678	1,557.6300	1.5576	(0.649)	0	0	0
2015/07/30	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R211	04/02/2016			Bond Future	138.8874	138.8874	138.8749	138.8749	(0.009)	0.0000	0.0000	0
2015/07/30	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R211	04/02/2016	138.99	Put	Bond Future	102.5800	0.1026	115.1300	0.1151	12.234	0	0	0
2015/07/30	R211	04/02/2016	139.01	Put	Bond Future	122.5800	0.1226	135.1300	0.1351	10.238	0	0	0
2015/07/30	R211	04/02/2016	139.00	Put	Bond Future	112.5800	0.1126	125.1300	0.1251	11.148	0	0	0
2015/07/30	R212	06/08/2015	141.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R212	06/08/2015			Bond Future	141.2448	141.2448	141.4066	141.4066	0.115	0.0000	0.0000	1,045
2015/07/30	R212	06/08/2015	141.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R212	06/08/2015	140.99	Call	Bond Future	254.8000	0.2548	416.6000	0.4166	63.501	0	0	0
2015/07/30	R212	06/08/2015	141.00	Call	Bond Future	244.8000	0.2448	406.6000	0.4066	66.095	0	0	0
2015/07/30	R212	06/08/2015	141.01	Call	Bond Future	234.8000	0.2348	396.6000	0.3966	68.910	0	0	0
2015/07/30	R212	06/08/2015	140.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R212	05/11/2015			Bond Future	143.5326	143.5326	143.6958	143.6958	0.114	0.0000	0.0000	0
2015/07/30	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R212	05/11/2015	145.99	Put	Bond Future	2,457.3700	2.4574	2,294.2500	2.2943	(6.638)	0	0	0
2015/07/30	R212	05/11/2015	146.01	Put	Bond Future	2,477.3700	2.4774	2,314.2500	2.3143	(6.584)	0	0	0
2015/07/30	R212	05/11/2015	146.00	Put	Bond Future	2,467.3700	2.4674	2,304.2500	2.3043	(6.611)	0	0	0
2015/07/30	R212	04/02/2016			Bond Future	145.9573	145.9573	146.1209	146.1209	0.112	0.0000	0.0000	0
2015/07/30	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	120.9500	0.1210	100.000	0	0	0

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2015/07/30	R212	04/02/2016	145.99	Put	Bond Future	32.7100	0.0327	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R212	04/02/2016	146.01	Put	Bond Future	52.7100	0.0527	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R212	04/02/2016	146.00	Put	Bond Future	42.7100	0.0427	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	110.9500	0.1110	100.000	0	0	0
2015/07/30	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	130.9500	0.1310	100.000	0	0	0
2015/07/30	R213	06/08/2015			Bond Future	8.6060	89.5034	8.6505	89.1641	0.517	0.0000	0.0000	16,379
2015/07/30	R213	06/08/2015	8.49	Put	Bond Future	1,190.5000	1.1905	1,411.3200	1.4113	18.549	0	0	0
2015/07/30	R213	06/08/2015	8.51	Put	Bond Future	1,083.1800	1.0832	1,290.8500	1.2909	19.172	0	0	0
2015/07/30	R213	06/08/2015	8.49	Call	Bond Future	295.9800	0.2960	177.4800	0.1775	(40.036)	0	0	0
2015/07/30	R213	06/08/2015	8.50	Put	Bond Future	1,136.1300	1.1361	1,350.4400	1.3504	18.863	0	0	0
2015/07/30	R213	06/08/2015	8.50	Call	Bond Future	319.2200	0.3192	194.2100	0.1942	(39.161)	0	0	0
2015/07/30	R213	06/08/2015	8.51	Call	Bond Future	343.7800	0.3438	212.1300	0.2121	(38.295)	0	0	0
2015/07/30	R213	05/11/2015	7.76	Call	Bond Future	291.8100	0.2918	250.3900	0.2504	(14.194)	0	0	0
2015/07/30	R213	05/11/2015			Bond Future	8.6630	87.4013	8.7089	87.0559	0.529	0.0000	0.0000	1,478
2015/07/30	R213	05/11/2015	7.74	Call	Bond Future	274.8100	0.2748	235.3500	0.2354	(14.359)	0	0	0
2015/07/30	R213	05/11/2015	7.75	Call	Bond Future	282.9500	0.2830	242.5400	0.2425	(14.282)	0	0	0
2015/07/30	R213	05/11/2015	7.74	Put	Bond Future	7,660.5200	7.6605	7,966.4500	7.9664	3.994	0	0	0
2015/07/30	R213	05/11/2015	7.76	Put	Bond Future	7,508.2900	7.5083	7,812.2600	7.8123	4.048	0	0	0
2015/07/30	R213	05/11/2015	7.75	Put	Bond Future	7,583.9900	7.5840	7,888.9700	7.8890	4.021	0	0	0
2015/07/30	R213	04/02/2016			Bond Future	8.7135	88.9073	8.7610	88.5544	0.545	0.0000	0.0000	0
2015/07/30	R213	04/02/2016	8.75	Call	Bond Future	3,381.3700	3.3814	3,188.3100	3.1883	(5.710)	0	0	0
2015/07/30	R213	04/02/2016	8.74	Put	Bond Future	3,146.1300	3.1461	3,307.2500	3.3073	5.121	0	0	0
2015/07/30	R213	04/02/2016	8.76	Put	Bond Future	3,074.2600	3.0743	3,232.8100	3.2328	5.157	0	0	0
2015/07/30	R213	04/02/2016	8.75	Put	Bond Future	3,110.0400	3.1100	3,269.8700	3.2699	5.139	0	0	0
2015/07/30	R213	04/02/2016	8.76	Call	Bond Future	3,419.7400	3.4197	3,225.4000	3.2254	(5.683)	0	0	0
2015/07/30	R213	04/02/2016	8.74	Call	Bond Future	3,343.2200	3.3432	3,151.4500	3.1514	(5.736)	0	0	0
2015/07/30	R213	05/05/2016	8.74	Put	Bond Future	90.7700	0.0908	450.9700	0.4510	396.827	0	0	0
2015/07/30	R213	05/05/2016	8.76	Put	Bond Future	0.0000	0.0000	303.5600	0.3036	100.000	0	0	0
2015/07/30	R213	05/05/2016			Bond Future	8.7523	86.9556	8.8013	86.5954	0.560	0.0000	0.0000	0
2015/07/30	R213	05/05/2016	8.75	Put	Bond Future	17.0200	0.0170	377.2200	0.3772	2116.334	0	0	0
2015/07/30	R213	05/05/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R213	05/05/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R213	05/05/2016	8.76	Call	Bond Future	56.6400	0.0566	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R214	06/08/2015	8.76	Put	Bond Future	690.7200	0.6907	862.3400	0.8623	24.847	0	0	0
2015/07/30	R214	06/08/2015			Bond Future	8.7553	80.0325	8.8049	79.6263	0.566	0.0000	0.0000	19,308
2015/07/30	R214	06/08/2015	8.75	Put	Bond Future	731.9500	0.7319	911.5400	0.9115	24.536	0	0	0
2015/07/30	R214	06/08/2015	8.74	Call	Bond Future	648.2200	0.6482	429.6200	0.4296	(33.723)	0	0	0
2015/07/30	R214	06/08/2015	8.75	Call	Bond Future	687.8600	0.6879	461.2300	0.4612	(32.947)	0	0	0
2015/07/30	R214	06/08/2015	8.76	Call	Bond Future	729.0100	0.7290	494.4100	0.4944	(32.181)	0	0	0
2015/07/30	R214	06/08/2015	8.74	Put	Bond Future	774.8200	0.7748	962.4400	0.9624	24.215	0	0	0
2015/07/30	R214	05/11/2015			Bond Future	8.8059	78.0310	8.8568	77.6176	0.578	0.0000	0.0000	5,714
2015/07/30	R214	05/11/2015	7.99	Put	Bond Future	7,568.7600	7.5688	7,921.1200	7.9211	4.655	0	0	0
2015/07/30	R214	05/11/2015	8.00	Put	Bond Future	7,486.4800	7.4865	7,837.4800	7.8375	4.688	0	0	0
2015/07/30	R214	05/11/2015	8.01	Put	Bond Future	7,405.3700	7.4054	7,754.9200	7.7549	4.720	0	0	0
2015/07/30	R214	05/11/2015	7.99	Call	Bond Future	419.8600	0.4199	358.8200	0.3588	(14.538)	0	0	0
2015/07/30	R214	05/11/2015	8.00	Call	Bond Future	431.5600	0.4316	369.1600	0.3692	(14.459)	0	0	0

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2015/07/30	R214	05/11/2015	8.01	Call	Bond Future	444.2600	0.4443	380.4100	0.3804	(14.372)	0	0	0
2015/07/30	R214	04/02/2016			Bond Future	8.8508	79.3754	8.9033	78.9536	0.593	0.0000	0.0000	4,620
2015/07/30	R214	04/02/2016	7.99	Put	Bond Future	8,512.9200	8.5129	8,839.6400	8.8396	3.838	0	0	0
2015/07/30	R214	04/02/2016	8.00	Call	Bond Future	1,031.9200	1.0319	935.5600	0.9356	(9.338)	0	0	0
2015/07/30	R214	04/02/2016	8.01	Call	Bond Future	1,051.1800	1.0512	953.4700	0.9535	(9.295)	0	0	0
2015/07/30	R214	04/02/2016	7.99	Call	Bond Future	1,014.2600	1.0143	919.1700	0.9192	(9.375)	0	0	0
2015/07/30	R214	04/02/2016	8.01	Put	Bond Future	8,362.5100	8.3625	8,686.6100	8.6866	3.876	0	0	0
2015/07/30	R214	04/02/2016	8.00	Put	Bond Future	8,436.8300	8.4368	8,762.2800	8.7623	3.857	0	0	0
2015/07/30	R214	05/05/2016	9.01	Call	Bond Future	986.1300	0.9861	555.8600	0.5559	(43.632)	0	0	0
2015/07/30	R214	05/05/2016			Bond Future	8.8857	77.5061	8.9396	77.0758	0.607	0.0000	0.0000	0
2015/07/30	R214	05/05/2016	8.99	Call	Bond Future	828.8300	0.8288	398.5600	0.3986	(51.913)	0	0	0
2015/07/30	R214	05/05/2016	9.00	Call	Bond Future	907.5500	0.9075	477.2800	0.4773	(47.410)	0	0	0
2015/07/30	R214	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R214	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R214	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	06/08/2015			Bond Future	8.8305	103.0570	8.8750	102.5889	0.504	0.0000	0.0000	24,862
2015/07/30	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	06/08/2015	8.74	Put	Bond Future	964.8500	0.9648	1,432.9600	1.4330	48.516	0	0	0
2015/07/30	R248	06/08/2015	8.76	Put	Bond Future	750.3300	0.7503	1,218.4400	1.2184	62.387	0	0	0
2015/07/30	R248	06/08/2015	8.75	Put	Bond Future	857.4900	0.8575	1,325.6000	1.3256	54.591	0	0	0
2015/07/30	R248	05/11/2015	8.01	Put	Bond Future	9,916.0500	9.9161	10,392.6400	10.3926	4.806	0	0	0
2015/07/30	R248	05/11/2015			Bond Future	8.8829	100.2874	8.9287	99.8108	0.516	0.0000	0.0000	16,449
2015/07/30	R248	05/11/2015	8.00	Put	Bond Future	10,039.5100	10.0395	10,516.1000	10.5161	4.747	0	0	0
2015/07/30	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	05/11/2015	7.99	Put	Bond Future	10,163.2200	10.1632	10,639.8100	10.6398	4.689	0	0	0
2015/07/30	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	04/02/2016			Bond Future	8.9298	102.0153	8.9771	101.5289	0.529	0.0000	0.0000	0
2015/07/30	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/30	R248	04/02/2016	8.99	Call	Bond Future	618.9700	0.6190	132.5300	0.1325	(78.589)	0	0	0
2015/07/30	R248	04/02/2016	9.00	Call	Bond Future	721.1800	0.7212	234.7400	0.2347	(67.451)	0	0	0
2015/07/30	R248	04/02/2016	9.01	Call	Bond Future	823.2000	0.8232	336.7600	0.3368	(59.091)	0	0	0
2015/07/30	R248	05/05/2016			Bond Future	8.9667	99.4120	9.0152	98.9157	0.542	0.0000	0.0000	0
2015/07/30	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	257.4100	0.2574	100.000	0	0	0
2015/07/30	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	53.4200	0.0534	100.000	0	0	0
2015/07/30	R248	05/05/2016	8.99	Call	Bond Future	238.9000	0.2389	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	155.3200	0.1553	100.000	0	0	0
2015/07/30	R248	05/05/2016	9.00	Call	Bond Future	340.9900	0.3410	0.0000	0.0000	(100.000)	0	0	0
2015/07/30	R248	05/05/2016	9.01	Call	Bond Future	442.8900	0.4429	0.0000	0.0000	(100.000)	0	0	0

**Total**

**610947**