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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2015 TO 04/08/2015

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
2015/08/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	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
2015/08/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2025	06/08/2015			Bond Future	123.1191	123.1191	123.1134	123.1134	(0.005)	0.0000	0.0000	16
2015/08/04	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2025	06/08/2015	120.99	Call	Bond Future	2,129.1200	2.1291	2,123.3900	2.1234	(0.269)	0	0	0
2015/08/04	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2025	06/08/2015	121.00	Call	Bond Future	2,119.1200	2.1191	2,113.3900	2.1134	(0.270)	0	0	0
2015/08/04	2025	06/08/2015	121.01	Call	Bond Future	2,109.1200	2.1091	2,103.3900	2.1034	(0.272)	0	0	0
2015/08/04	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2025	05/11/2015			Bond Future	125.1092	125.1092	125.1024	125.1024	(0.005)	0.0000	0.0000	38
2015/08/04	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2025	05/11/2015	123.01	Call	Bond Future	2,099.1900	2.0992	2,092.3900	2.0924	(0.324)	0	0	0
2015/08/04	2025	05/11/2015	122.99	Call	Bond Future	2,119.1900	2.1192	2,112.3900	2.1124	(0.321)	0	0	0
2015/08/04	2025	05/11/2015	123.00	Call	Bond Future	2,109.1900	2.1092	2,102.3900	2.1024	(0.322)	0	0	0
2015/08/04	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2025	04/02/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2025	04/02/2016			Bond Future	127.2324	127.2324	126.0418	126.0418	(0.936)	0.0000	0.0000	0
2015/08/04	2025	04/02/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2025	04/02/2016	126.01	Call	Bond Future	1,222.4300	1.2224	31.7600	0.0318	(97.402)	0	0	0
2015/08/04	2025	04/02/2016	125.99	Call	Bond Future	1,242.4300	1.2424	51.7600	0.0518	(95.834)	0	0	0
2015/08/04	2025	04/02/2016	126.00	Call	Bond Future	1,232.4300	1.2324	41.7600	0.0418	(96.612)	0	0	0
2015/08/04	2025	04/02/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2030	06/08/2015			Bond Future	8.6292	95.1120	8.5935	95.3942	(0.414)	0.0000	0.0000	6,073
2015/08/04	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2030	06/08/2015	7.74	Put	Bond Future	7,383.7400	7.3837	7,101.5400	7.1015	(3.822)	0	0	0
2015/08/04	2030	06/08/2015	7.76	Put	Bond Future	7,209.0000	7.2090	6,926.8000	6.9268	(3.915)	0	0	0
2015/08/04	2030	06/08/2015	7.75	Put	Bond Future	7,296.3200	7.2963	7,014.1200	7.0141	(3.868)	0	0	0
2015/08/04	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2030	05/11/2015			Bond Future	8.6878	96.6415	8.6510	96.9276	(0.423)	0.0000	0.0000	5,696
2015/08/04	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2030	05/11/2015	8.49	Put	Bond Future	1,552.7300	1.5527	1,266.6500	1.2667	(18.424)	0	0	0
2015/08/04	2030	05/11/2015	8.51	Put	Bond Future	1,394.1000	1.3941	1,108.0200	1.1080	(20.521)	0	0	0
2015/08/04	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2030	05/11/2015	8.50	Put	Bond Future	1,473.3700	1.4734	1,187.2900	1.1873	(19.417)	0	0	0
2015/08/04	2030	04/02/2016	8.75	Call	Bond Future	85.3900	0.0854	375.3600	0.3754	339.583	0	0	0
2015/08/04	2030	04/02/2016			Bond Future	8.7388	94.2976	8.7010	94.5876	(0.433)	0.0000	0.0000	400
2015/08/04	2030	04/02/2016	8.76	Call	Bond Future	161.7300	0.1617	451.7000	0.4517	179.293	0	0	0
2015/08/04	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/04	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2030	04/02/2016	8.74	Call	Bond Future	8.9500	0.0090	298.9200	0.2989	3239.888	0	0	0
2015/08/04	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	06/08/2015			Bond Future	8.7143	98.9642	8.6836	99.2245	(0.353)	0.0000	0.0000	1,579
2015/08/04	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	06/08/2015	8.50	Put	Bond Future	1,834.7400	1.8347	1,574.4600	1.5745	(14.186)	0	0	0
2015/08/04	2032	06/08/2015	8.49	Put	Bond Future	1,921.5800	1.9216	1,661.3000	1.6613	(13.545)	0	0	0
2015/08/04	2032	06/08/2015	8.51	Put	Bond Future	1,748.0100	1.7480	1,487.7300	1.4877	(14.890)	0	0	0
2015/08/04	2032	05/11/2015			Bond Future	8.7738	96.4005	8.7422	96.6643	(0.360)	0.0000	0.0000	1,579
2015/08/04	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	05/11/2015	7.99	Put	Bond Future	6,862.5300	6.8625	6,598.7800	6.5988	(3.843)	0	0	0
2015/08/04	2032	05/11/2015	8.01	Put	Bond Future	6,678.6900	6.6787	6,414.9400	6.4149	(3.949)	0	0	0
2015/08/04	2032	05/11/2015	8.00	Put	Bond Future	6,770.5500	6.7705	6,506.8000	6.5068	(3.896)	0	0	0
2015/08/04	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	04/02/2016			Bond Future	8.8248	98.0600	8.7924	98.3272	(0.368)	0.0000	0.0000	0
2015/08/04	2032	04/02/2016	8.69	Put	Bond Future	1,117.3800	1.1174	850.1200	0.8501	(23.918)	0	0	0
2015/08/04	2032	04/02/2016	8.71	Put	Bond Future	950.4400	0.9504	683.1800	0.6832	(28.120)	0	0	0
2015/08/04	2032	04/02/2016	8.70	Put	Bond Future	1,033.8600	1.0339	766.6000	0.7666	(25.851)	0	0	0
2015/08/04	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	05/05/2016			Bond Future	8.8693	95.6620	8.8361	95.9326	(0.375)	0.0000	0.0000	0
2015/08/04	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2032	05/05/2016	9.01	Call	Bond Future	1,131.7400	1.1317	1,402.3900	1.4024	23.915	0	0	0
2015/08/04	2032	05/05/2016	8.99	Call	Bond Future	972.0400	0.9720	1,242.6900	1.2427	27.844	0	0	0
2015/08/04	2032	05/05/2016	9.00	Call	Bond Future	1,051.9400	1.0519	1,322.5900	1.3226	25.729	0	0	0
2015/08/04	2037	06/08/2015			Bond Future	8.8440	96.9889	8.8133	97.2750	(0.347)	0.0000	0.0000	4,563
2015/08/04	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2037	06/08/2015	8.74	Put	Bond Future	974.4500	0.9744	688.3600	0.6884	(29.359)	0	0	0
2015/08/04	2037	06/08/2015	8.76	Put	Bond Future	785.8500	0.7858	499.7600	0.4998	(36.405)	0	0	0
2015/08/04	2037	06/08/2015	8.75	Put	Bond Future	880.0800	0.8801	593.9900	0.5940	(32.507)	0	0	0
2015/08/04	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2037	05/11/2015	7.99	Put	Bond Future	8,959.3600	8.9594	8,669.3800	8.6694	(3.237)	0	0	0
2015/08/04	2037	05/11/2015	8.01	Put	Bond Future	8,748.7700	8.7488	8,458.7900	8.4588	(3.315)	0	0	0
2015/08/04	2037	05/11/2015			Bond Future	8.8998	98.5486	8.8683	98.8386	(0.354)	0.0000	0.0000	43,737
2015/08/04	2037	05/11/2015	8.00	Put	Bond Future	8,853.9800	8.8540	8,564.0000	8.5640	(3.275)	0	0	0
2015/08/04	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/04	2037	04/02/2016	8.75	Put	Bond Future	1,835.7700	1.8358	1,541.7000	1.5417	(16.019)	0	0	0
2015/08/04	2037	04/02/2016			Bond Future	8.9491	95.9870	8.9168	96.2811	(0.361)	0.0000	0.0000	370
2015/08/04	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2037	04/02/2016	8.74	Put	Bond Future	1,929.3900	1.9294	1,635.3200	1.6353	(15.242)	0	0	0
2015/08/04	2037	04/02/2016	8.76	Put	Bond Future	1,742.2800	1.7423	1,448.2100	1.4482	(16.878)	0	0	0
2015/08/04	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	265.4700	0.2655	100.000	0	0	0
2015/08/04	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2037	05/05/2016			Bond Future	8.9936	97.7100	8.9605	98.0079	(0.367)	0.0000	0.0000	0
2015/08/04	2037	05/05/2016	9.00	Call	Bond Future	57.5100	0.0575	355.3500	0.3553	517.893	0	0	0
2015/08/04	2037	05/05/2016	9.01	Call	Bond Future	147.2600	0.1473	445.1000	0.4451	202.255	0	0	0
2015/08/04	2037	05/05/2016	8.99	Put	Bond Future	32.3700	0.0324	0.0000	0.0000	(100.000)	0	0	0
2015/08/04	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	06/08/2015	128.01	Call	Bond Future	88.4000	0.0884	83.3800	0.0834	(5.679)	0	0	0
2015/08/04	2038	06/08/2015			Bond Future	128.0984	128.0984	128.0934	128.0934	(0.004)	0.0000	0.0000	2,548
2015/08/04	2038	06/08/2015	127.99	Call	Bond Future	108.4000	0.1084	103.3800	0.1034	(4.631)	0	0	0
2015/08/04	2038	06/08/2015	128.00	Call	Bond Future	98.4000	0.0984	93.3800	0.0934	(5.102)	0	0	0
2015/08/04	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	05/11/2015			Bond Future	130.1690	130.1690	130.1629	130.1629	(0.005)	0.0000	0.0000	5,820
2015/08/04	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	05/11/2015	133.99	Put	Bond Future	3,821.0000	3.8210	3,827.1100	3.8271	0.160	0	0	0
2015/08/04	2038	05/11/2015	134.01	Put	Bond Future	3,841.0000	3.8410	3,847.1100	3.8471	0.159	0	0	0
2015/08/04	2038	05/11/2015	134.00	Put	Bond Future	3,831.0000	3.8310	3,837.1100	3.8371	0.159	0	0	0
2015/08/04	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	04/02/2016			Bond Future	132.3749	132.3749	131.0369	131.0369	(1.011)	0.0000	0.0000	0
2015/08/04	2038	04/02/2016	131.00	Call	Bond Future	1,374.8600	1.3749	36.9300	0.0369	(97.314)	0	0	0
2015/08/04	2038	04/02/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	04/02/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	04/02/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2038	04/02/2016	131.01	Call	Bond Future	1,364.8600	1.3649	26.9300	0.0269	(98.027)	0	0	0
2015/08/04	2038	04/02/2016	130.99	Call	Bond Future	1,384.8600	1.3849	46.9300	0.0469	(96.611)	0	0	0
2015/08/04	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	06/08/2015			Bond Future	8.8838	98.9005	8.8681	99.0602	(0.176)	0.0000	0.0000	9,659
2015/08/04	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	06/08/2015	8.74	Put	Bond Future	1,483.5600	1.4836	1,323.8900	1.3239	(10.763)	0	0	0
2015/08/04	2044	06/08/2015	8.76	Put	Bond Future	1,274.9400	1.2749	1,115.2700	1.1153	(12.524)	0	0	0
2015/08/04	2044	06/08/2015	8.75	Put	Bond Future	1,379.1600	1.3792	1,219.4900	1.2195	(11.577)	0	0	0
2015/08/04	2044	05/11/2015			Bond Future	8.9366	100.4910	8.9206	100.6524	(0.179)	0.0000	0.0000	12,999
2015/08/04	2044	05/11/2015	8.24	Put	Bond Future	7,468.0500	7.4680	7,306.5900	7.3066	(2.162)	0	0	0
2015/08/04	2044	05/11/2015	8.26	Put	Bond Future	7,240.4900	7.2405	7,079.0300	7.0790	(2.230)	0	0	0
2015/08/04	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	05/11/2015	8.25	Put	Bond Future	7,354.1600	7.3542	7,192.7000	7.1927	(2.195)	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
2015/08/04	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	04/02/2016			Bond Future	8.9832	97.8377	8.9669	98.0009	(0.182)	0.0000	0.0000	0
2015/08/04	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	04/02/2016	9.01	Call	Bond Future	266.3100	0.2663	429.5300	0.4295	61.289	0	0	0
2015/08/04	2044	04/02/2016	8.99	Call	Bond Future	67.3900	0.0674	230.6100	0.2306	242.202	0	0	0
2015/08/04	2044	04/02/2016	9.00	Call	Bond Future	166.9400	0.1669	330.1600	0.3302	97.772	0	0	0
2015/08/04	2044	05/05/2016	8.99	Put	Bond Future	349.7100	0.3497	184.9800	0.1850	(47.105)	0	0	0
2015/08/04	2044	05/05/2016			Bond Future	9.0253	99.5938	9.0086	99.7585	(0.184)	0.0000	0.0000	0
2015/08/04	2044	05/05/2016	9.01	Put	Bond Future	151.1500	0.1512	0.0000	0.0000	(100.000)	0	0	0
2015/08/04	2044	05/05/2016	9.00	Put	Bond Future	250.3400	0.2503	85.6100	0.0856	(65.803)	0	0	0
2015/08/04	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	13.5800	0.0136	100.000	0	0	0
2015/08/04	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2046	06/08/2015	129.01	Put	Bond Future	1,885.6700	1.8857	1,751.2900	1.7513	(7.126)	0	0	0
2015/08/04	2046	06/08/2015			Bond Future	127.1243	127.1243	127.2587	127.2587	0.106	0.0000	0.0000	5,589
2015/08/04	2046	06/08/2015	129.00	Put	Bond Future	1,875.6700	1.8757	1,741.2900	1.7413	(7.164)	0	0	0
2015/08/04	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2046	06/08/2015	128.99	Put	Bond Future	1,865.6700	1.8657	1,731.2900	1.7313	(7.203)	0	0	0
2015/08/04	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2046	05/11/2015			Bond Future	127.7706	127.7706	127.9061	127.9061	0.106	0.0000	0.0000	5,722
2015/08/04	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2046	05/11/2015	132.99	Put	Bond Future	5,219.4000	5.2194	5,083.9100	5.0839	(2.596)	0	0	0
2015/08/04	2046	05/11/2015	133.01	Put	Bond Future	5,239.4000	5.2394	5,103.9100	5.1039	(2.586)	0	0	0
2015/08/04	2046	05/11/2015	133.00	Put	Bond Future	5,229.4000	5.2294	5,093.9100	5.0939	(2.591)	0	0	0
2015/08/04	2046	04/02/2016	127.99	Call	Bond Future	1,989.1700	1.9892	2,126.0800	2.1261	6.883	0	0	0
2015/08/04	2046	04/02/2016			Bond Future	129.9792	129.9792	130.1161	130.1161	0.105	0.0000	0.0000	0
2015/08/04	2046	04/02/2016	128.00	Call	Bond Future	1,979.1700	1.9792	2,116.0800	2.1161	6.918	0	0	0
2015/08/04	2046	04/02/2016	128.01	Call	Bond Future	1,969.1700	1.9692	2,106.0800	2.1061	6.953	0	0	0
2015/08/04	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2050	06/08/2015			Bond Future	136.2360	136.2360	136.2310	136.2310	(0.004)	0.0000	0.0000	1,232
2015/08/04	2050	06/08/2015	136.99	Put	Bond Future	754.0400	0.7540	759.0100	0.7590	0.659	0	0	0
2015/08/04	2050	06/08/2015	137.01	Put	Bond Future	774.0400	0.7740	779.0100	0.7790	0.642	0	0	0
2015/08/04	2050	06/08/2015	137.00	Put	Bond Future	764.0400	0.7640	769.0100	0.7690	0.650	0	0	0
2015/08/04	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2050	05/11/2015			Bond Future	138.4379	138.4379	138.4318	138.4318	(0.004)	0.0000	0.0000	4,361
2015/08/04	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/04	2050	05/11/2015	144.99	Put	Bond Future	6,552.1200		6.5521	6,558.2100	6.5582	0.093	0	0	0
2015/08/04	2050	05/11/2015	145.01	Put	Bond Future	6,572.1200		6.5721	6,578.2100	6.5782	0.093	0	0	0
2015/08/04	2050	05/11/2015	145.00	Put	Bond Future	6,562.1200		6.5621	6,568.2100	6.5682	0.093	0	0	0
2015/08/04	2050	05/11/2015	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2050	05/11/2015	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2050	04/02/2016			Bond Future	139.3111		139.3111	139.2889	139.2889	(0.016)	0.0000	0.0000	0
2015/08/04	2050	04/02/2016	138.00	Call	Bond Future	1,311.1000		1.3111	1,288.8700	1.2889	(1.696)	0	0	0
2015/08/04	2050	04/02/2016	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2050	04/02/2016	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2050	04/02/2016	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	2050	04/02/2016	138.01	Call	Bond Future	1,301.1000		1.3011	1,278.8700	1.2789	(1.709)	0	0	0
2015/08/04	2050	04/02/2016	137.99	Call	Bond Future	1,321.1000		1.3211	1,298.8700	1.2989	(1.683)	0	0	0
2015/08/04	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	AL37	06/08/2015			Index Future	457.7350		457.7350	458.4330	458.4330	0.152	0.0000	0.0000	26
2015/08/04	AL37	05/11/2015			Index Future	465.1720		465.1720	465.8770	465.8770	0.152	0.0000	0.0000	3
2015/08/04	AL37	04/02/2016			Index Future	473.1720		473.1720	473.8850	473.8850	0.151	0.0000	0.0000	0
2015/08/04	AL7T	06/08/2015			Index Future	540.7270		540.7270	542.1990	542.1990	0.272	0.0000	0.0000	0
2015/08/04	AL7T	05/11/2015			Index Future	549.5120		549.5120	551.0030	551.0030	0.271	0.0000	0.0000	1
2015/08/04	AL7T	04/02/2016			Index Future	558.9620		558.9620	560.4740	560.4740	0.271	0.0000	0.0000	0
2015/08/04	ALBI	06/08/2015			Index Future	494.4070		494.4070	495.4960	495.4960	0.220	0.0000	0.0000	10
2015/08/04	ALBI	05/11/2015			Index Future	502.4400		502.4400	503.5420	503.5420	0.219	0.0000	0.0000	458
2015/08/04	ALBI	04/02/2016			Index Future	511.0800		511.0800	512.1970	512.1970	0.219	0.0000	0.0000	146
2015/08/04	ALBI	05/05/2016			Index Future	520.2400		520.2400	521.3690	521.3690	0.217	0.0000	0.0000	0
2015/08/04	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/04	EL28	06/08/2015	125.00	Call	Bond Future	1,760.9400	1.7609	2,445.0900	2.4451	38.851	0	0	0
2015/08/04	EL28	06/08/2015			Bond Future	126.7609	126.7609	127.4451	127.4451	0.540	0.0000	0.0000	0
2015/08/04	EL28	06/08/2015	125.01	Call	Bond Future	1,750.9400	1.7509	2,435.0900	2.4351	39.073	0	0	0
2015/08/04	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	EL28	06/08/2015	124.99	Call	Bond Future	1,770.9400	1.7709	2,455.0900	2.4551	38.632	0	0	0
2015/08/04	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	EL28	05/11/2015			Bond Future	127.2594	127.2594	127.9482	127.9482	0.541	0.0000	0.0000	0
2015/08/04	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	EL28	05/11/2015	126.99	Call	Bond Future	269.4500	0.2695	958.2300	0.9582	255.624	0	0	0
2015/08/04	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	EL28	05/11/2015	127.00	Call	Bond Future	259.4500	0.2595	948.2300	0.9482	265.477	0	0	0
2015/08/04	EL28	05/11/2015	127.01	Call	Bond Future	249.4500	0.2495	938.2300	0.9382	276.119	0	0	0
2015/08/04	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	EL28	04/02/2016			Bond Future	129.4594	129.4594	130.1592	130.1592	0.541	0.0000	0.0000	0
2015/08/04	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	EL28	04/02/2016	128.99	Call	Bond Future	469.3600	0.4694	1,169.2300	1.1692	149.112	0	0	0
2015/08/04	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	EL28	04/02/2016	129.00	Call	Bond Future	459.3600	0.4594	1,159.2300	1.1592	152.358	0	0	0
2015/08/04	EL28	04/02/2016	129.01	Call	Bond Future	449.3600	0.4494	1,149.2300	1.1492	155.748	0	0	0
2015/08/04	ES33	06/08/2015			Bond Future	9.7311	84.2255	9.7050	84.4136	(0.268)	0.0000	0.0000	6,396
2015/08/04	ES33	06/08/2015	9.59	Put	Bond Future	1,027.0800	1.0271	838.9000	0.8389	(18.322)	0	0	0
2015/08/04	ES33	06/08/2015	9.61	Put	Bond Future	880.2800	0.8803	692.1000	0.6921	(21.377)	0	0	0
2015/08/04	ES33	06/08/2015	9.60	Put	Bond Future	953.6300	0.9536	765.4500	0.7655	(19.733)	0	0	0
2015/08/04	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	05/11/2015	9.00	Put	Bond Future	6,140.9200	6.1409	5,950.3200	5.9503	(3.104)	0	0	0
2015/08/04	ES33	05/11/2015			Bond Future	9.8181	81.7925	9.7913	81.9831	(0.273)	0.0000	0.0000	6,441
2015/08/04	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/04	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	05/11/2015	8.99	Put	Bond Future	6,220.2500	6.2202	6,029.6500	6.0297	(3.064)	0	0	0
2015/08/04	ES33	05/11/2015	9.01	Put	Bond Future	6,061.6900	6.0617	5,871.0900	5.8711	(3.144)	0	0	0
2015/08/04	ES33	04/02/2016	10.01	Call	Bond Future	764.7600	0.7648	957.7800	0.9578	25.239	0	0	0
2015/08/04	ES33	04/02/2016			Bond Future	9.8999	83.2002	9.8724	83.3933	(0.278)	0.0000	0.0000	0
2015/08/04	ES33	04/02/2016	9.99	Call	Bond Future	626.6300	0.6266	819.6500	0.8197	30.803	0	0	0
2015/08/04	ES33	04/02/2016	10.00	Call	Bond Future	695.7400	0.6957	888.7600	0.8888	27.743	0	0	0
2015/08/04	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	05/05/2016	10.01	Call	Bond Future	248.7600	0.2488	444.0600	0.4441	78.509	0	0	0
2015/08/04	ES33	05/05/2016			Bond Future	9.9739	80.9020	9.9457	81.0973	(0.283)	0.0000	0.0000	0
2015/08/04	ES33	05/05/2016	9.99	Call	Bond Future	111.1200	0.1111	306.4200	0.3064	175.756	0	0	0
2015/08/04	ES33	05/05/2016	10.00	Call	Bond Future	179.9900	0.1800	375.2900	0.3753	108.506	0	0	0
2015/08/04	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	06/08/2015			GOVI	490.6440	490.6440	491.7280	491.7280	0.221	0.0000	0.0000	38
2015/08/04	GOVI	06/08/2015	499.99	Put	GOVI	93,460.0000	9.3460	82,620.0000	8.2620	(11.599)	0	0	0
2015/08/04	GOVI	06/08/2015	500.01	Put	GOVI	93,660.0000	9.3660	82,820.0000	8.2820	(11.574)	0	0	0
2015/08/04	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	06/08/2015	500.00	Put	GOVI	93,560.0000	9.3560	82,720.0000	8.2720	(11.586)	0	0	0
2015/08/04	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	05/11/2015			GOVI	498.6160	498.6160	499.7140	499.7140	0.220	0.0000	0.0000	441
2015/08/04	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	05/11/2015	529.99	Put	GOVI	313,740.0000	31.3740	302,760.0000	30.2760	(3.500)	0	0	0
2015/08/04	GOVI	05/11/2015	530.01	Put	GOVI	313,940.0000	31.3940	302,960.0000	30.2960	(3.497)	0	0	0
2015/08/04	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	05/11/2015	530.00	Put	GOVI	313,840.0000	31.3840	302,860.0000	30.2860	(3.499)	0	0	0
2015/08/04	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	04/02/2016			GOVI	507.1910	507.1910	508.3030	508.3030	0.219	0.0000	0.0000	26
2015/08/04	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	04/02/2016	511.99	Put	GOVI	47,990.0000	4.7990	36,870.0000	3.6870	(23.171)	0	0	0
2015/08/04	GOVI	04/02/2016	512.01	Put	GOVI	48,190.0000	4.8190	37,070.0000	3.7070	(23.075)	0	0	0
2015/08/04	GOVI	04/02/2016	512.00	Put	GOVI	48,090.0000	4.8090	36,970.0000	3.6970	(23.123)	0	0	0
2015/08/04	GOVI	05/05/2016	518.01	Put	GOVI	17,290.0000	1.7290	6,050.0000	0.6050	(65.009)	0	0	0
2015/08/04	GOVI	05/05/2016			GOVI	516.2810	516.2810	517.4050	517.4050	0.218	0.0000	0.0000	0
2015/08/04	GOVI	05/05/2016	518.00	Put	GOVI	17,190.0000	1.7190	5,950.0000	0.5950	(65.387)	0	0	0
2015/08/04	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	GOVI	05/05/2016	517.99	Put	GOVI	17,090.0000	1.7090	5,850.0000	0.5850	(65.769)	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
2015/08/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/04	IGOV	06/08/2015			Index Future	232.1430	232.1430	232.2990	232.2990	0.067	0.0000	0.0000	213
2015/08/04	IGOV	05/11/2015			Index Future	235.9340	235.9340	236.0910	236.0910	0.067	0.0000	0.0000	969
2015/08/04	IGOV	04/02/2016			Index Future	240.0100	240.0100	240.1680	240.1680	0.066	0.0000	0.0000	82
2015/08/04	IGOV	05/05/2016			Index Future	244.3310	244.3310	244.4860	244.4860	0.063	0.0000	0.0000	0
2015/08/04	ILBI	06/08/2015			Index Future	629.0140	629.0140	629.4440	629.4440	0.068	0.0000	0.0000	2
2015/08/04	ILBI	05/11/2015			Index Future	639.3920	639.3920	639.8260	639.8260	0.068	0.0000	0.0000	0
2015/08/04	ILBI	04/02/2016			Index Future	650.3820	650.3820	650.8220	650.8220	0.068	0.0000	0.0000	159
2015/08/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/04	JBAF	19/08/2015			Jibar Tradeable Future	6.3400	93.6600	6.3200	93.6800	(0.315)	0.0000	0.0000	0
2015/08/04	JBAF	16/09/2015			Jibar Tradeable Future	6.3800	93.6200	6.3600	93.6400	(0.313)	0.0000	0.0000	0
2015/08/04	JBAF	21/10/2015			Jibar Tradeable Future	6.4900	93.5100	6.4600	93.5400	(0.462)	0.0000	0.0000	0
2015/08/04	JBAF	18/11/2015			Jibar Tradeable Future	6.5200	93.4800	6.4900	93.5100	(0.460)	0.0000	0.0000	0
2015/08/04	JBAF	15/12/2015			Jibar Tradeable Future	6.6400	93.3600	6.6000	93.4000	(0.602)	0.0000	0.0000	0
2015/08/04	JBAF	17/02/2016			Jibar Tradeable Future	6.7900	93.2100	6.7800	93.2200	(0.147)	0.0000	0.0000	2,000
2015/08/04	JBAF	16/03/2016			Jibar Tradeable Future	6.9000	93.1000	6.8500	93.1500	(0.725)	0.0000	0.0000	0
2015/08/04	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.0600	92.9400	(0.563)	0.0000	0.0000	0
2015/08/04	JBAF	21/09/2016			Jibar Tradeable Future	7.2900	92.7100	7.2700	92.7300	(0.274)	0.0000	0.0000	0
2015/08/04	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4100	92.5900	(0.135)	0.0000	0.0000	0
2015/08/04	JBAF	15/03/2017			Jibar Tradeable Future	7.5300	92.4700	7.5200	92.4800	(0.133)	0.0000	0.0000	0
2015/08/04	JBAF	21/06/2017			Jibar Tradeable Future	7.6600	92.3400	7.6400	92.3600	(0.261)	0.0000	0.0000	0
2015/08/04	R023	06/08/2015	8.24	Call	Bond Future	663.5300	0.6635	866.0300	0.8660	30.519	0	0	0
2015/08/04	R023	06/08/2015	9.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	911
2015/08/04	R023	06/08/2015			Bond Future	8.1300	101.3542	8.0841	101.6067	(0.565)	0.0000	0.0000	7,594
2015/08/04	R023	06/08/2015	8.26	Put	Bond Future	45.1700	0.0452	7.3400	0.0073	(83.750)	0	0	0
2015/08/04	R023	06/08/2015	9.07	Call	Bond Future	4,992.6000	4.9926	5,245.1500	5.2451	5.058	0	0	0
2015/08/04	R023	06/08/2015	8.25	Put	Bond Future	53.0800	0.0531	9.4500	0.0095	(82.197)	0	0	0
2015/08/04	R023	06/08/2015	8.24	Put	Bond Future	62.1300	0.0621	12.0800	0.0121	(80.557)	0	0	0
2015/08/04	R023	06/08/2015	8.25	Call	Bond Future	708.9300	0.7089	917.8500	0.9178	29.470	0	0	0
2015/08/04	R023	06/08/2015	8.26	Call	Bond Future	755.4200	0.7554	970.1400	0.9701	28.424	0	0	0
2015/08/04	R023	05/11/2015			Bond Future	8.2009	99.0600	8.1530	99.3158	(0.584)	0.0000	0.0000	17,319
2015/08/04	R023	05/11/2015	7.99	Put	Bond Future	2,110.9900	2.1110	1,949.8700	1.9499	(7.632)	0	0	0
2015/08/04	R023	05/11/2015	8.01	Put	Bond Future	2,044.9000	2.0449	1,886.6300	1.8866	(7.740)	0	0	0
2015/08/04	R023	05/11/2015	7.99	Call	Bond Future	977.8700	0.9779	1,072.5800	1.0726	9.685	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
2015/08/04	R023	05/11/2015	8.00	Put	Bond Future	2,077.7800	2.0778	1,918.0900	1.9181	(7.686)	0	0	0
2015/08/04	R023	05/11/2015	8.00	Call	Bond Future	998.7500	0.9988	1,094.8900	1.0949	9.626	0	0	0
2015/08/04	R023	05/11/2015	8.01	Call	Bond Future	1,019.9300	1.0199	1,117.4900	1.1175	9.565	0	0	0
2015/08/04	R023	04/02/2016	8.01	Put	Bond Future	2,723.4200	2.7234	2,566.7400	2.5667	(5.753)	0	0	0
2015/08/04	R023	04/02/2016			Bond Future	8.2621	100.7647	8.2121	101.0240	(0.605)	0.0000	0.0000	1,050
2015/08/04	R023	04/02/2016	8.00	Put	Bond Future	2,754.9900	2.7550	2,597.2500	2.5973	(5.726)	0	0	0
2015/08/04	R023	04/02/2016	8.01	Call	Bond Future	1,407.5700	1.4076	1,510.1200	1.5101	7.286	0	0	0
2015/08/04	R023	04/02/2016	7.99	Call	Bond Future	1,365.5800	1.3656	1,466.0200	1.4660	7.355	0	0	0
2015/08/04	R023	04/02/2016	8.00	Call	Bond Future	1,386.4800	1.3865	1,487.9700	1.4880	7.320	0	0	0
2015/08/04	R023	04/02/2016	7.99	Put	Bond Future	2,786.7900	2.7868	2,628.0000	2.6280	(5.698)	0	0	0
2015/08/04	R023	05/05/2016			Bond Future	8.3059	98.6431	8.2538	98.9055	(0.627)	0.0000	0.0000	0
2015/08/04	R023	05/05/2016	8.24	Put	Bond Future	2,567.9200	2.5679	2,432.0400	2.4320	(5.291)	0	0	0
2015/08/04	R023	05/05/2016	8.26	Put	Bond Future	2,517.4100	2.5174	2,383.2800	2.3833	(5.328)	0	0	0
2015/08/04	R023	05/05/2016	8.24	Call	Bond Future	2,235.5400	2.2355	2,362.1000	2.3621	5.661	0	0	0
2015/08/04	R023	05/05/2016	8.25	Put	Bond Future	2,542.0600	2.5421	2,407.0500	2.4071	(5.311)	0	0	0
2015/08/04	R023	05/05/2016	8.25	Call	Bond Future	2,260.1800	2.2602	2,387.6100	2.3876	5.638	0	0	0
2015/08/04	R023	05/05/2016	8.26	Call	Bond Future	2,286.0000	2.2860	2,414.3100	2.4143	5.613	0	0	0
2015/08/04	R186	06/08/2015	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	75
2015/08/04	R186	06/08/2015	8.00	Put	Bond Future	2,006.8200	2.0068	1,674.1100	1.6741	(16.579)	0	0	0
2015/08/04	R186	06/08/2015	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,350
2015/08/04	R186	06/08/2015			Bond Future	8.2443	117.9008	8.2035	118.2315	(0.495)	0.0000	0.0000	17,079
2015/08/04	R186	06/08/2015	8.50	Call	Bond Future	2,050.2000	2.0502	2,373.8900	2.3739	15.788	0	0	0
2015/08/04	R186	06/08/2015	8.55	Put	Bond Future	2,370.0000	0.0024	0.0700	0.0001	(97.046)	0	0	7,229
2015/08/04	R186	06/08/2015	7.85	Call	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	20
2015/08/04	R186	06/08/2015	8.00	Call	Bond Future	7.7900	0.0078	5.6800	0.0057	(27.086)	0	0	0
2015/08/04	R186	06/08/2015	8.01	Call	Bond Future	9.7500	0.0098	7.5000	0.0075	(23.077)	0	0	0
2015/08/04	R186	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R186	06/08/2015	8.35	Call	Bond Future	957.6500	0.9577	1,207.0800	1.2071	26.046	0	0	20
2015/08/04	R186	06/08/2015	7.99	Call	Bond Future	6.1900	0.0062	4.2700	0.0043	(31.018)	0	0	0
2015/08/04	R186	06/08/2015	8.68	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	20
2015/08/04	R186	06/08/2015	8.46	Put	Bond Future	16.5800	0.0166	1.4800	0.0015	(91.074)	0	0	75
2015/08/04	R186	06/08/2015	8.45	Call	Bond Future	1,667.3800	1.6674	1,979.8600	1.9799	18.741	0	0	0
2015/08/04	R186	06/08/2015	8.05	Call	Bond Future	22.5100	0.0225	20.7600	0.0208	(7.774)	0	0	75
2015/08/04	R186	06/08/2015	7.65	Put	Bond Future	4,945.1200	4.9451	4,614.5200	4.6145	(6.685)	0	0	0
2015/08/04	R186	06/08/2015	8.50	Put	Bond Future	7.3200	0.0073	0.4100	0.0004	(94.399)	0	0	5,229
2015/08/04	R186	06/08/2015	8.55	Call	Bond Future	2,439.0000	2.4390	2,767.3000	2.7673	13.460	0	0	0
2015/08/04	R186	06/08/2015	7.75	Put	Bond Future	4,093.3000	4.0933	3,762.7000	3.7627	(8.077)	0	0	0
2015/08/04	R186	06/08/2015	8.45	Put	Bond Future	20.1100	0.0201	1.9900	0.0020	(90.104)	0	0	4,229
2015/08/04	R186	06/08/2015	7.99	Put	Bond Future	2,088.0300	2.0880	1,755.5100	1.7555	(15.925)	0	0	0
2015/08/04	R186	06/08/2015	8.05	Put	Bond Future	1,608.6500	1.6087	1,276.3000	1.2763	(20.660)	0	0	0
2015/08/04	R186	06/08/2015	8.90	Call	Bond Future	5,141.3400	5.1413	5,471.9400	5.4719	6.430	0	0	0
2015/08/04	R186	06/08/2015	8.46	Call	Bond Future	1,743.1200	1.7431	2,058.6200	2.0586	18.100	0	0	0
2015/08/04	R186	06/08/2015	7.85	Put	Bond Future	3,249.7200	3.2497	2,919.0200	2.9190	(10.176)	0	0	0
2015/08/04	R186	06/08/2015	8.01	Put	Bond Future	1,926.0400	1.9260	1,593.1900	1.5932	(17.282)	0	0	0
2015/08/04	R186	06/08/2015	8.35	Put	Bond Future	107.2500	0.1072	26.0800	0.0261	(75.683)	0	0	0
2015/08/04	R186	06/08/2015	8.68	Call	Bond Future	3,451.7600	3.4518	3,782.2900	3.7823	9.576	0	0	0
2015/08/04	R186	05/11/2015	8.24	Call	Bond Future	2,011.4500	2.0115	2,162.1000	2.1621	7.490	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
2015/08/04	R186	05/11/2015	8.25	Put	Bond Future	2,473.0500	2.4731	2,290.6200	2.2906	(7.377)	0	0	8,690
2015/08/04	R186	05/11/2015	8.45	Call	Bond Future	2,880.3000	2.8803	3,070.1000	3.0701	6.590	0	0	0
2015/08/04	R186	05/11/2015	8.85	Put	Bond Future	773.6800	0.7737	692.5800	0.6926	(10.482)	0	0	843
2015/08/04	R186	05/11/2015	7.75	Put	Bond Future	5,182.4300	5.1824	4,914.9100	4.9149	(5.162)	0	0	0
2015/08/04	R186	05/11/2015			Bond Future	8.3034	119.7969	8.2612	120.1318	(0.508)	0.0000	0.0000	27,407
2015/08/04	R186	05/11/2015	9.00	Put	Bond Future	555.4800	0.5555	492.8400	0.4928	(11.277)	0	0	2,600
2015/08/04	R186	05/11/2015	8.22	Call	Bond Future	1,938.0400	1.9380	2,084.9400	2.0849	7.580	0	0	0
2015/08/04	R186	05/11/2015	8.24	Put	Bond Future	2,515.5000	2.5155	2,331.1900	2.3312	(7.327)	0	0	0
2015/08/04	R186	05/11/2015	8.35	Put	Bond Future	2,076.5300	2.0765	1,912.8600	1.9129	(7.882)	0	0	9,370
2015/08/04	R186	05/11/2015	8.26	Put	Bond Future	2,431.3200	2.4313	2,250.7700	2.2508	(7.426)	0	0	0
2015/08/04	R186	05/11/2015	8.50	Put	Bond Future	1,569.6100	1.5696	1,433.4900	1.4335	(8.672)	0	0	4,666
2015/08/04	R186	05/11/2015	8.55	Put	Bond Future	1,427.0600	1.4271	1,299.6800	1.2997	(8.926)	0	0	4,667
2015/08/04	R186	05/11/2015	8.35	Call	Bond Future	2,444.5600	2.4446	2,615.8500	2.6158	7.007	0	0	843
2015/08/04	R186	05/11/2015	7.86	Call	Bond Future	899.5800	0.8996	983.3300	0.9833	9.310	0	0	674
2015/08/04	R186	05/11/2015	7.73	Call	Bond Future	647.9300	0.6479	712.6000	0.7126	9.981	0	0	169
2015/08/04	R186	05/11/2015	8.45	Put	Bond Future	1,727.2000	1.7272	1,582.0400	1.5820	(8.404)	0	0	6,248
2015/08/04	R186	05/11/2015	8.85	Call	Bond Future	4,995.0000	4.9950	5,248.8600	5.2489	5.082	0	0	0
2015/08/04	R186	05/11/2015	9.00	Call	Bond Future	5,898.3400	5.8983	6,170.6600	6.1707	4.617	0	0	0
2015/08/04	R186	05/11/2015	8.25	Call	Bond Future	2,048.6500	2.0487	2,201.1800	2.2012	7.445	0	0	0
2015/08/04	R186	05/11/2015	7.75	Call	Bond Future	682.7300	0.6827	750.1700	0.7502	9.878	0	0	1,200
2015/08/04	R186	05/11/2015	7.86	Put	Bond Future	4,486.2500	4.4863	4,235.0400	4.2350	(5.600)	0	0	0
2015/08/04	R186	05/11/2015	7.73	Put	Bond Future	5,314.6500	5.3147	5,044.3600	5.0444	(5.086)	0	0	0
2015/08/04	R186	05/11/2015	8.22	Put	Bond Future	2,601.6100	2.6016	2,413.5500	2.4135	(7.229)	0	0	1,090
2015/08/04	R186	05/11/2015	8.26	Call	Bond Future	2,086.5000	2.0865	2,240.9100	2.2409	7.400	0	0	0
2015/08/04	R186	05/11/2015	8.50	Call	Bond Future	3,112.5100	3.1125	3,311.3500	3.3113	6.388	0	0	0
2015/08/04	R186	05/11/2015	8.55	Call	Bond Future	3,357.9500	3.3580	3,565.5300	3.5655	6.182	0	0	0
2015/08/04	R186	04/02/2016	7.50	Call	Bond Future	746.9200	0.7469	807.9900	0.8080	8.176	0	0	0
2015/08/04	R186	04/02/2016			Bond Future	8.3519	116.5594	8.3082	116.8990	(0.523)	0.0000	0.0000	6,262
2015/08/04	R186	04/02/2016	7.51	Call	Bond Future	762.2800	0.7623	824.3400	0.8243	8.141	0	0	0
2015/08/04	R186	04/02/2016	7.49	Call	Bond Future	732.4700	0.7325	792.5800	0.7926	8.206	0	0	0
2015/08/04	R186	04/02/2016	7.50	Put	Bond Future	7,626.9600	7.6270	7,348.4500	7.3485	(3.652)	0	0	0
2015/08/04	R186	04/02/2016	7.49	Put	Bond Future	7,696.5300	7.6965	7,417.0600	7.4171	(3.631)	0	0	0
2015/08/04	R186	04/02/2016	7.51	Put	Bond Future	7,558.3800	7.5584	7,280.8600	7.2809	(3.672)	0	0	0
2015/08/04	R186	05/05/2016			Bond Future	8.3917	118.6510	8.3466	118.9949	(0.537)	0.0000	0.0000	0
2015/08/04	R186	05/05/2016	8.34	Call	Bond Future	3,568.8900	3.5689	3,736.2500	3.7363	4.689	0	0	0
2015/08/04	R186	05/05/2016	8.35	Call	Bond Future	3,606.0000	3.6060	3,774.4700	3.7745	4.672	0	0	0
2015/08/04	R186	05/05/2016	8.33	Call	Bond Future	3,532.0100	3.5320	3,698.2600	3.6983	4.707	0	0	0
2015/08/04	R186	05/05/2016	8.35	Put	Bond Future	3,924.1100	3.9241	3,748.6400	3.7486	(4.472)	0	0	0
2015/08/04	R186	05/05/2016	7.56	Put	Bond Future	7,922.6100	7.9226	7,662.8700	7.6629	(3.278)	0	0	0
2015/08/04	R186	05/05/2016	8.34	Put	Bond Future	3,963.4500	3.9635	3,786.8700	3.7869	(4.455)	0	0	0
2015/08/04	R186	05/05/2016	7.56	Call	Bond Future	1,347.4300	1.3474	1,431.6300	1.4316	6.249	0	0	0
2015/08/04	R186	05/05/2016	8.33	Put	Bond Future	4,003.0800	4.0031	3,825.3900	3.8254	(4.439)	0	0	0
2015/08/04	R186	04/08/2016	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R186	04/08/2016			Bond Future	8.4336	115.5063	8.3863	115.8591	(0.560)	0.0000	0.0000	0
2015/08/04	R186	04/08/2016	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R186	04/08/2016	8.51	Call	Bond Future	568.2900	0.5683	921.0700	0.9211	62.077	0	0	0
2015/08/04	R186	04/08/2016	8.49	Call	Bond Future	419.9900	0.4200	772.7700	0.7728	83.997	0	0	0
2015/08/04	R186	04/08/2016	8.50	Call	Bond Future	494.1700	0.4942	846.9500	0.8469	71.388	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
2015/08/04	R186	04/08/2016	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R197	06/08/2015	288.00	Call	Bond Future	5,565.9200	5.5659	5,552.3300	5.5523	(0.244)	0	0	0
2015/08/04	R197	06/08/2015			Bond Future	293.5659	293.5659	293.5523	293.5523	(0.005)	0.0000	0.0000	929
2015/08/04	R197	06/08/2015	288.01	Call	Bond Future	5,555.9200	5.5559	5,542.3300	5.5423	(0.245)	0	0	0
2015/08/04	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R197	06/08/2015	287.99	Call	Bond Future	5,575.9200	5.5759	5,562.3300	5.5623	(0.244)	0	0	0
2015/08/04	R197	05/11/2015	295.00	Call	Bond Future	3,310.9600	3.3110	3,294.9900	3.2950	(0.482)	0	0	0
2015/08/04	R197	05/11/2015			Bond Future	298.3110	298.3110	298.2950	298.2950	(0.005)	0.0000	0.0000	927
2015/08/04	R197	05/11/2015	294.99	Call	Bond Future	3,320.9600	3.3210	3,304.9900	3.3050	(0.481)	0	0	0
2015/08/04	R197	05/11/2015	295.01	Call	Bond Future	3,300.9600	3.3010	3,284.9900	3.2850	(0.484)	0	0	0
2015/08/04	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R197	04/02/2016	297.00	Call	Bond Future	158.6600	0.1587	93.2500	0.0932	(41.227)	0	0	0
2015/08/04	R197	04/02/2016			Bond Future	297.1587	297.1587	297.0933	297.0933	(0.022)	0.0000	0.0000	0
2015/08/04	R197	04/02/2016	296.99	Call	Bond Future	168.6600	0.1687	103.2500	0.1032	(38.782)	0	0	0
2015/08/04	R197	04/02/2016	297.01	Call	Bond Future	148.6600	0.1487	83.2500	0.0832	(44.000)	0	0	0
2015/08/04	R197	04/02/2016	296.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R197	04/02/2016	297.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R197	04/02/2016	297.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	06/08/2015			Bond Future	238.5687	238.5687	238.5592	238.5592	(0.004)	0.0000	0.0000	555
2015/08/04	R202	06/08/2015	239.99	Put	Bond Future	1,421.3400	1.4213	1,430.7700	1.4308	0.663	0	0	0
2015/08/04	R202	06/08/2015	240.00	Put	Bond Future	1,431.3400	1.4313	1,440.7700	1.4408	0.659	0	0	0
2015/08/04	R202	06/08/2015	240.01	Put	Bond Future	1,441.3400	1.4413	1,450.7700	1.4508	0.654	0	0	0
2015/08/04	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	05/11/2015			Bond Future	242.4248	242.4248	242.4136	242.4136	(0.005)	0.0000	0.0000	52,921
2015/08/04	R202	05/11/2015	245.99	Put	Bond Future	3,565.2000	3.5652	3,576.3900	3.5764	0.314	0	0	0
2015/08/04	R202	05/11/2015	246.01	Put	Bond Future	3,585.2000	3.5852	3,596.3900	3.5964	0.312	0	0	0
2015/08/04	R202	05/11/2015	246.00	Put	Bond Future	3,575.2000	3.5752	3,586.3900	3.5864	0.313	0	0	0
2015/08/04	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	04/02/2016			Bond Future	243.2641	243.2641	243.2260	243.2260	(0.016)	0.0000	0.0000	0
2015/08/04	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R202	04/02/2016	239.99	Call	Bond Future	3,274.0700	3.2741	3,235.9500	3.2360	(1.164)	0	0	0
2015/08/04	R202	04/02/2016	240.00	Call	Bond Future	3,264.0700	3.2641	3,225.9500	3.2260	(1.168)	0	0	0
2015/08/04	R202	04/02/2016	240.01	Call	Bond Future	3,254.0700	3.2541	3,215.9500	3.2160	(1.171)	0	0	0
2015/08/04	R203	06/08/2015	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R203	06/08/2015	6.75	Put	Bond Future	987.2500	0.9872	906.9800	0.9070	(8.131)	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
2015/08/04	R203	06/08/2015	7.84	Call	Bond Future	1,119.1000	1.1191	1,199.3700	1.1994	7.173	0	0	0
2015/08/04	R203	06/08/2015			Bond Future	7.2573	105.2472	7.2158	105.3274	(0.572)	0.0000	0.0000	16,356
2015/08/04	R203	06/08/2015	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R203	06/08/2015	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R203	06/08/2015	6.74	Put	Bond Future	1,006.8400	1.0068	926.5700	0.9266	(7.972)	0	0	0
2015/08/04	R203	06/08/2015	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2015/08/04	R203	06/08/2015	6.76	Put	Bond Future	967.6700	0.9677	887.4000	0.8874	(8.295)	0	0	0
2015/08/04	R203	05/11/2015	5.99	Call	Bond Future	3.3600	0.0034	4.0800	0.0041	21.429	0	0	0
2015/08/04	R203	05/11/2015	6.00	Put	Bond Future	2,363.6500	2.3637	2,283.6600	2.2837	(3.384)	0	0	0
2015/08/04	R203	05/11/2015			Bond Future	7.3544	102.7735	7.3074	102.8542	(0.639)	0.0000	0.0000	6,811
2015/08/04	R203	05/11/2015	6.00	Call	Bond Future	3.5300	0.0035	4.2900	0.0043	21.530	0	0	0
2015/08/04	R203	05/11/2015	6.01	Call	Bond Future	3.7200	0.0037	4.5100	0.0045	21.237	0	0	0
2015/08/04	R203	05/11/2015	5.99	Put	Bond Future	2,381.1700	2.3812	2,301.1400	2.3011	(3.361)	0	0	0
2015/08/04	R203	05/11/2015	6.01	Put	Bond Future	2,346.1500	2.3462	2,266.1900	2.2662	(3.408)	0	0	0
2015/08/04	R203	04/02/2016	7.26	Put	Bond Future	576.5000	0.5765	529.0000	0.5290	(8.239)	0	0	0
2015/08/04	R203	04/02/2016	7.25	Put	Bond Future	585.0800	0.5851	537.1400	0.5371	(8.194)	0	0	0
2015/08/04	R203	04/02/2016			Bond Future	7.4238	104.5423	7.3696	104.6234	(0.731)	0.0000	0.0000	0
2015/08/04	R203	04/02/2016	7.26	Call	Bond Future	331.4300	0.3314	365.0600	0.3651	10.147	0	0	0
2015/08/04	R203	04/02/2016	7.24	Call	Bond Future	318.7000	0.3187	351.4700	0.3515	10.282	0	0	0
2015/08/04	R203	04/02/2016	7.25	Call	Bond Future	325.0300	0.3250	358.2200	0.3582	10.211	0	0	0
2015/08/04	R203	04/02/2016	7.24	Put	Bond Future	593.7400	0.5937	545.3800	0.5454	(8.145)	0	0	0
2015/08/04	R203	05/05/2016	7.25	Put	Bond Future	666.1700	0.6662	619.7000	0.6197	(6.976)	0	0	0
2015/08/04	R203	05/05/2016			Bond Future	7.4499	102.2478	7.3862	102.3288	(0.855)	0.0000	0.0000	0
2015/08/04	R203	05/05/2016	7.26	Call	Bond Future	417.3500	0.4173	452.2500	0.4523	8.362	0	0	0
2015/08/04	R203	05/05/2016	7.24	Call	Bond Future	405.9000	0.4059	440.1800	0.4402	8.445	0	0	0
2015/08/04	R203	05/05/2016	7.25	Call	Bond Future	411.6000	0.4116	446.1900	0.4462	8.404	0	0	0
2015/08/04	R203	05/05/2016	7.26	Put	Bond Future	659.1700	0.6592	613.0100	0.6130	(7.003)	0	0	0
2015/08/04	R203	05/05/2016	7.24	Put	Bond Future	673.2300	0.6732	626.4500	0.6265	(6.949)	0	0	0
2015/08/04	R204	06/08/2015	7.74	Call	Bond Future	489.4700	0.4895	601.6500	0.6016	22.919	0	0	0
2015/08/04	R204	06/08/2015	7.75	Put	Bond Future	8.5400	0.0085	0.8400	0.0008	(90.164)	0	0	0
2015/08/04	R204	06/08/2015			Bond Future	7.5766	102.3563	7.5353	102.4778	(0.545)	0.0000	0.0000	4,023
2015/08/04	R204	06/08/2015	8.41	Call	Bond Future	2,414.5500	2.4146	2,536.0300	2.5360	5.031	0	0	0
2015/08/04	R204	06/08/2015	7.74	Put	Bond Future	10.4600	0.0105	1.1600	0.0012	(88.910)	0	0	0
2015/08/04	R204	06/08/2015	7.76	Put	Bond Future	6.9500	0.0070	0.6100	0.0006	(91.223)	0	0	0
2015/08/04	R204	06/08/2015	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	699
2015/08/04	R204	06/08/2015	7.75	Call	Bond Future	516.7800	0.5168	630.5600	0.6306	22.017	0	0	0
2015/08/04	R204	06/08/2015	7.76	Call	Bond Future	544.4100	0.5444	659.5500	0.6595	21.150	0	0	0
2015/08/04	R204	05/11/2015			Bond Future	7.6652	104.0024	7.6204	104.1250	(0.584)	0.0000	0.0000	14,685
2015/08/04	R204	05/11/2015	6.25	Call	Bond Future	6.3100	0.0063	7.4900	0.0075	18.700	0	0	0
2015/08/04	R204	05/11/2015	6.24	Put	Bond Future	4,005.9000	4.0059	3,884.3800	3.8844	(3.034)	0	0	0
2015/08/04	R204	05/11/2015	6.26	Put	Bond Future	3,949.0200	3.9490	3,827.6100	3.8276	(3.074)	0	0	0
2015/08/04	R204	05/11/2015	6.25	Put	Bond Future	3,977.4500	3.9775	3,855.9900	3.8560	(3.054)	0	0	0
2015/08/04	R204	05/11/2015	6.26	Call	Bond Future	6.6200	0.0066	7.8500	0.0079	18.580	0	0	0
2015/08/04	R204	05/11/2015	6.24	Call	Bond Future	6.0200	0.0060	7.1400	0.0071	18.605	0	0	0
2015/08/04	R204	04/02/2016	7.50	Call	Bond Future	575.1500	0.5752	622.9900	0.6230	8.318	0	0	0
2015/08/04	R204	04/02/2016			Bond Future	7.7320	101.7547	7.6833	101.8784	(0.630)	0.0000	0.0000	0
2015/08/04	R204	04/02/2016	7.51	Call	Bond Future	585.6100	0.5856	634.0400	0.6340	8.270	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
2015/08/04	R204	04/02/2016	7.49	Put	Bond Future	1,181.5000	1.1815	1,105.0400	1.1050	(6.471)	0	0	0
2015/08/04	R204	04/02/2016	7.51	Put	Bond Future	1,150.9100	1.1509	1,075.6100	1.0756	(6.543)	0	0	0
2015/08/04	R204	04/02/2016	7.49	Call	Bond Future	565.0800	0.5651	612.3500	0.6123	8.365	0	0	0
2015/08/04	R204	04/02/2016	7.50	Put	Bond Future	1,166.0100	1.1660	1,090.1200	1.0901	(6.509)	0	0	0
2015/08/04	R204	05/05/2016	7.75	Call	Bond Future	1,018.7200	1.0187	1,079.5200	1.0795	5.968	0	0	0
2015/08/04	R204	05/05/2016			Bond Future	7.7798	103.5804	7.7266	103.7049	(0.685)	0.0000	0.0000	0
2015/08/04	R204	05/05/2016	7.76	Call	Bond Future	1,030.7900	1.0308	1,092.0300	1.0920	5.941	0	0	0
2015/08/04	R204	05/05/2016	7.74	Put	Bond Future	1,099.7300	1.0997	1,035.6600	1.0357	(5.826)	0	0	0
2015/08/04	R204	05/05/2016	7.76	Put	Bond Future	1,077.0700	1.0771	1,013.8800	1.0139	(5.867)	0	0	0
2015/08/04	R204	05/05/2016	7.74	Call	Bond Future	1,006.7200	1.0067	1,067.0800	1.0671	5.996	0	0	0
2015/08/04	R204	05/05/2016	7.75	Put	Bond Future	1,088.3600	1.0884	1,024.7300	1.0247	(5.846)	0	0	0
2015/08/04	R207	06/08/2015	7.76	Call	Bond Future	108.3200	0.1083	144.9700	0.1450	33.835	0	0	0
2015/08/04	R207	06/08/2015			Bond Future	7.7959	98.5327	7.7548	98.6824	(0.527)	0.0000	0.0000	2,190
2015/08/04	R207	06/08/2015	7.74	Call	Bond Future	83.1900	0.0832	109.9400	0.1099	32.155	0	0	0
2015/08/04	R207	06/08/2015	7.75	Call	Bond Future	95.1700	0.0952	126.6800	0.1267	33.109	0	0	0
2015/08/04	R207	06/08/2015	7.46	Call	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	70
2015/08/04	R207	06/08/2015	7.74	Put	Bond Future	286.8400	0.2868	163.8600	0.1639	(42.874)	0	0	0
2015/08/04	R207	06/08/2015	7.46	Put	Bond Future	1,231.4600	1.2315	1,081.6300	1.0816	(12.167)	0	0	0
2015/08/04	R207	06/08/2015	7.76	Put	Bond Future	239.0600	0.2391	125.9800	0.1260	(47.302)	0	0	0
2015/08/04	R207	06/08/2015	7.75	Put	Bond Future	262.3500	0.2623	144.1300	0.1441	(45.062)	0	0	0
2015/08/04	R207	05/11/2015	7.76	Call	Bond Future	716.0100	0.7160	778.9500	0.7789	8.790	0	0	0
2015/08/04	R207	05/11/2015			Bond Future	7.8755	100.1173	7.8318	100.2686	(0.555)	0.0000	0.0000	37,422
2015/08/04	R207	05/11/2015	7.74	Call	Bond Future	686.0600	0.6861	747.1800	0.7472	8.909	0	0	0
2015/08/04	R207	05/11/2015	7.50	Call	Bond Future	389.1300	0.3891	429.6500	0.4297	10.413	0	0	19
2015/08/04	R207	05/11/2015	7.75	Call	Bond Future	700.9300	0.7009	762.9600	0.7630	8.850	0	0	0
2015/08/04	R207	05/11/2015	7.43	Call	Bond Future	323.2200	0.3232	358.3900	0.3584	10.881	0	0	53
2015/08/04	R207	05/11/2015	7.74	Put	Bond Future	1,156.0700	1.1561	1,065.8100	1.0658	(7.807)	0	0	0
2015/08/04	R207	05/11/2015	7.76	Put	Bond Future	1,116.4800	1.1165	1,028.0400	1.0280	(7.921)	0	0	0
2015/08/04	R207	05/11/2015	7.43	Put	Bond Future	1,878.8100	1.8788	1,762.6000	1.7626	(6.185)	0	0	0
2015/08/04	R207	05/11/2015	7.75	Put	Bond Future	1,136.1600	1.1362	1,046.8100	1.0468	(7.864)	0	0	0
2015/08/04	R207	05/11/2015	7.50	Put	Bond Future	1,698.3200	1.6983	1,587.4600	1.5875	(6.528)	0	0	0
2015/08/04	R207	04/02/2016	7.49	Put	Bond Future	2,027.8600	2.0279	1,920.2400	1.9202	(5.307)	0	0	0
2015/08/04	R207	04/02/2016	7.27	Put	Bond Future	2,569.6000	2.5696	2,449.0300	2.4490	(4.692)	0	0	0
2015/08/04	R207	04/02/2016			Bond Future	7.9400	98.1980	7.8934	98.3510	(0.588)	0.0000	0.0000	0
2015/08/04	R207	04/02/2016	7.51	Put	Bond Future	1,982.1000	1.9821	1,875.7500	1.8757	(5.366)	0	0	0
2015/08/04	R207	04/02/2016	7.27	Call	Bond Future	344.6000	0.3446	377.0400	0.3770	9.414	0	0	43
2015/08/04	R207	04/02/2016	7.50	Call	Bond Future	550.5600	0.5506	596.5900	0.5966	8.361	0	0	19
2015/08/04	R207	04/02/2016	7.51	Call	Bond Future	561.1000	0.5611	607.7600	0.6078	8.316	0	0	0
2015/08/04	R207	04/02/2016	7.49	Call	Bond Future	540.1600	0.5402	585.5500	0.5855	8.403	0	0	0
2015/08/04	R207	04/02/2016	7.50	Put	Bond Future	2,004.9000	2.0049	1,897.9200	1.8979	(5.336)	0	0	0
2015/08/04	R207	05/05/2016	7.86	Put	Bond Future	1,641.9100	1.6419	1,557.4600	1.5575	(5.143)	0	0	0
2015/08/04	R207	05/05/2016			Bond Future	7.9943	99.9601	7.9445	100.1143	(0.623)	0.0000	0.0000	0
2015/08/04	R207	05/05/2016	7.85	Put	Bond Future	1,658.4800	1.6585	1,573.5000	1.5735	(5.124)	0	0	0
2015/08/04	R207	05/05/2016	7.56	Put	Bond Future	2,190.5800	2.1906	2,090.3100	2.0903	(4.577)	0	0	0
2015/08/04	R207	05/05/2016	7.84	Put	Bond Future	1,675.1700	1.6752	1,589.6600	1.5897	(5.105)	0	0	0
2015/08/04	R207	05/05/2016	7.56	Call	Bond Future	836.0100	0.8360	889.9900	0.8900	6.457	0	0	43
2015/08/04	R207	05/05/2016	7.85	Call	Bond Future	1,210.8500	1.2108	1,280.1200	1.2801	5.721	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
2015/08/04	R207	05/05/2016	7.86	Call	Bond Future	1,225.3700	1.2254	1,295.1700	1.2952	5.696	0	0	0
2015/08/04	R207	05/05/2016	7.84	Call	Bond Future	1,196.4300	1.1964	1,265.1700	1.2652	5.745	0	0	0
2015/08/04	R207	04/08/2016			Bond Future	8.0547	98.1335	7.9999	98.2928	(0.680)	0.0000	0.0000	0
2015/08/04	R207	04/08/2016	7.99	Put	Bond Future	188.0300	0.1880	28.7700	0.0288	(84.699)	0	0	0
2015/08/04	R207	04/08/2016	8.01	Put	Bond Future	129.8500	0.1298	0.0000	0.0000	(100.000)	0	0	0
2015/08/04	R207	04/08/2016	8.00	Put	Bond Future	158.9400	0.1589	0.0000	0.0000	(100.000)	0	0	0
2015/08/04	R207	04/08/2016	8.01	Call	Bond Future	0.0000	0.0000	29.4100	0.0294	100.000	0	0	0
2015/08/04	R207	04/08/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R207	04/08/2016	8.00	Call	Bond Future	0.0000	0.0000	0.3200	0.0003	100.000	0	0	0
2015/08/04	R208	06/08/2015			Bond Future	7.9205	97.2206	7.8795	97.3986	(0.518)	0.0000	0.0000	21,562
2015/08/04	R208	06/08/2015	8.00	Call	Bond Future	418.5100	0.4185	542.0100	0.5420	29.509	0	0	0
2015/08/04	R208	06/08/2015	8.01	Call	Bond Future	451.5400	0.4515	581.0800	0.5811	28.688	0	0	0
2015/08/04	R208	06/08/2015	8.85	Call	Bond Future	3,924.7700	3.9248	4,102.7200	4.1027	4.534	0	0	0
2015/08/04	R208	06/08/2015	7.99	Call	Bond Future	386.6500	0.3866	503.7500	0.5038	30.286	0	0	0
2015/08/04	R208	06/08/2015	8.01	Put	Bond Future	64.7800	0.0648	16.3700	0.0164	(74.730)	0	0	0
2015/08/04	R208	06/08/2015	8.00	Put	Bond Future	74.8600	0.0749	20.4100	0.0204	(72.736)	0	0	0
2015/08/04	R208	06/08/2015	7.99	Put	Bond Future	86.1500	0.0862	25.3000	0.0253	(70.633)	0	0	0
2015/08/04	R208	06/08/2015	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2015/08/04	R208	05/11/2015			Bond Future	7.9939	95.3844	7.9508	95.5645	(0.540)	0.0000	0.0000	40,309
2015/08/04	R208	05/11/2015	8.48	Call	Bond Future	2,410.7600	2.4108	2,545.1600	2.5452	5.575	0	0	0
2015/08/04	R208	05/11/2015	7.74	Put	Bond Future	1,721.5500	1.7216	1,602.1600	1.6022	(6.935)	0	0	0
2015/08/04	R208	05/11/2015	7.75	Call	Bond Future	671.1800	0.6712	732.8800	0.7329	9.193	0	0	0
2015/08/04	R208	05/11/2015	7.76	Call	Bond Future	686.4800	0.6865	749.2000	0.7492	9.136	0	0	0
2015/08/04	R208	05/11/2015	8.48	Put	Bond Future	410.4800	0.4105	364.8000	0.3648	(11.128)	0	0	2,200
2015/08/04	R208	05/11/2015	7.74	Call	Bond Future	655.9300	0.6559	716.6200	0.7166	9.253	0	0	0
2015/08/04	R208	05/11/2015	7.76	Put	Bond Future	1,667.6400	1.6676	1,550.2800	1.5503	(7.037)	0	0	0
2015/08/04	R208	05/11/2015	7.75	Put	Bond Future	1,694.5600	1.6946	1,576.1800	1.5762	(6.986)	0	0	0
2015/08/04	R208	04/02/2016			Bond Future	8.0526	97.0261	8.0071	97.2084	(0.564)	0.0000	0.0000	0
2015/08/04	R208	04/02/2016	7.74	Put	Bond Future	2,193.8100	2.1938	2,077.5700	2.0776	(5.299)	0	0	0
2015/08/04	R208	04/02/2016	7.76	Put	Bond Future	2,143.0800	2.1431	2,028.3600	2.0284	(5.353)	0	0	0
2015/08/04	R208	04/02/2016	7.75	Put	Bond Future	2,168.3500	2.1684	2,052.8700	2.0529	(5.326)	0	0	0
2015/08/04	R208	04/02/2016	7.76	Call	Bond Future	962.1900	0.9622	1,029.7100	1.0297	7.017	0	0	0
2015/08/04	R208	04/02/2016	7.74	Call	Bond Future	931.5500	0.9316	997.5500	0.9975	7.085	0	0	0
2015/08/04	R208	04/02/2016	7.75	Call	Bond Future	946.7900	0.9468	1,013.5500	1.0136	7.051	0	0	0
2015/08/04	R208	05/05/2016	8.00	Put	Bond Future	1,984.4800	1.9845	1,886.1800	1.8862	(4.953)	0	0	0
2015/08/04	R208	05/05/2016	7.99	Call	Bond Future	1,583.5200	1.5835	1,668.6400	1.6686	5.375	0	0	0
2015/08/04	R208	05/05/2016			Bond Future	8.0993	95.3653	8.0515	95.5493	(0.591)	0.0000	0.0000	0
2015/08/04	R208	05/05/2016	8.00	Call	Bond Future	1,601.7500	1.6018	1,687.5100	1.6875	5.354	0	0	0
2015/08/04	R208	05/05/2016	8.01	Call	Bond Future	1,620.7800	1.6208	1,707.1700	1.7072	5.330	0	0	0
2015/08/04	R208	05/05/2016	7.99	Put	Bond Future	2,004.8800	2.0049	1,905.9400	1.9059	(4.935)	0	0	0
2015/08/04	R208	05/05/2016	8.01	Put	Bond Future	1,964.8900	1.9649	1,867.2200	1.8672	(4.971)	0	0	0
2015/08/04	R209	06/08/2015	8.71	Put	Bond Future	690.9400	0.6909	492.7700	0.4928	(28.681)	0	0	0
2015/08/04	R209	06/08/2015	8.99	Put	Bond Future	19.9000	0.0199	3.1700	0.0032	(84.070)	0	0	0
2015/08/04	R209	06/08/2015			Bond Future	8.7739	78.4003	8.7482	78.5986	(0.293)	0.0000	0.0000	18,194
2015/08/04	R209	06/08/2015	9.01	Put	Bond Future	13.7200	0.0137	1.8300	0.0018	(86.662)	0	0	0
2015/08/04	R209	06/08/2015	9.16	Put	Bond Future	0.5000	0.0005	0.0100	0.0000	(98.000)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/04	R209	06/08/2015	9.90	Call	Bond Future	7,974.9500	7.9750	8,173.2500	8.1733	2.487	0	0	0
2015/08/04	R209	06/08/2015	9.00	Call	Bond Future	1,729.4300	1.7294	1,913.5900	1.9136	10.649	0	0	0
2015/08/04	R209	06/08/2015	8.71	Call	Bond Future	196.3600	0.1964	196.4900	0.1965	0.066	0	0	640
2015/08/04	R209	06/08/2015	9.01	Call	Bond Future	1,800.9800	1.8010	1,987.3900	1.9874	10.350	0	0	0
2015/08/04	R209	06/08/2015	8.99	Call	Bond Future	1,658.2900	1.6583	1,839.8600	1.8399	10.949	0	0	0
2015/08/04	R209	06/08/2015	9.00	Put	Bond Future	16.5500	0.0166	2.4100	0.0024	(85.438)	0	0	0
2015/08/04	R209	06/08/2015	9.16	Call	Bond Future	2,889.9700	2.8900	3,087.7800	3.0878	6.845	0	0	0
2015/08/04	R209	06/08/2015	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,914
2015/08/04	R209	05/11/2015	9.25	Call	Bond Future	4,209.1800	4.2092	4,343.9800	4.3440	3.203	0	0	0
2015/08/04	R209	05/11/2015	7.99	Put	Bond Future	7,167.1200	7.1671	6,986.7600	6.9868	(2.516)	0	0	0
2015/08/04	R209	05/11/2015			Bond Future	8.8267	76.5133	8.8005	76.7141	(0.298)	0.0000	0.0000	24,850
2015/08/04	R209	05/11/2015	9.16	Put	Bond Future	1,283.1800	1.2832	1,208.8700	1.2089	(5.791)	0	0	640
2015/08/04	R209	05/11/2015	8.01	Put	Bond Future	7,014.9500	7.0150	6,835.6500	6.8357	(2.556)	0	0	0
2015/08/04	R209	05/11/2015	8.50	Put	Bond Future	3,821.0100	3.8210	3,679.1700	3.6792	(3.712)	0	0	0
2015/08/04	R209	05/11/2015	9.25	Put	Bond Future	1,083.8400	1.0838	1,017.8000	1.0178	(6.093)	0	0	900
2015/08/04	R209	05/11/2015	7.99	Call	Bond Future	359.4500	0.3595	379.9300	0.3799	5.698	0	0	0
2015/08/04	R209	05/11/2015	8.00	Put	Bond Future	7,090.6400	7.0906	6,910.7900	6.9108	(2.536)	0	0	0
2015/08/04	R209	05/11/2015	8.00	Call	Bond Future	369.6400	0.3696	390.6300	0.3906	5.678	0	0	0
2015/08/04	R209	05/11/2015	9.16	Call	Bond Future	3,760.6300	3.7606	3,887.1600	3.8872	3.365	0	0	0
2015/08/04	R209	05/11/2015	8.01	Call	Bond Future	380.4800	0.3805	402.0200	0.4020	5.661	0	0	0
2015/08/04	R209	05/11/2015	8.50	Call	Bond Future	1,266.5100	1.2665	1,325.5100	1.3255	4.658	0	0	900
2015/08/04	R209	04/02/2016	8.74	Call	Bond Future	2,819.5100	2.8195	2,907.8000	2.9078	3.131	0	0	0
2015/08/04	R209	04/02/2016	8.75	Put	Bond Future	3,784.8200	3.7848	3,670.3100	3.6703	(3.026)	0	0	0
2015/08/04	R209	04/02/2016			Bond Future	8.8721	77.8303	8.8452	78.0338	(0.303)	0.0000	0.0000	400
2015/08/04	R209	04/02/2016	8.75	Call	Bond Future	2,853.9000	2.8539	2,942.9400	2.9429	3.120	0	0	0
2015/08/04	R209	04/02/2016	9.52	Put	Bond Future	0.0000	0.0000	1,441.6700	1.4417	100.000	0	0	2,200
2015/08/04	R209	04/02/2016	8.76	Call	Bond Future	2,888.5400	2.8885	2,978.3200	2.9783	3.108	0	0	0
2015/08/04	R209	04/02/2016	8.74	Put	Bond Future	3,827.4100	3.8274	3,712.1500	3.7121	(3.011)	0	0	0
2015/08/04	R209	04/02/2016	9.52	Call	Bond Future	0.0000	0.0000	6,306.8700	6.3069	100.000	0	0	0
2015/08/04	R209	04/02/2016	8.76	Put	Bond Future	3,742.5900	3.7426	3,628.8200	3.6288	(3.040)	0	0	0
2015/08/04	R209	05/05/2016			Bond Future	8.9116	76.0771	8.8842	76.2832	(0.308)	0.0000	0.0000	0
2015/08/04	R209	05/05/2016	9.00	Call	Bond Future	4,268.3400	4.2683	4,375.9100	4.3759	2.520	0	0	0
2015/08/04	R209	05/05/2016	8.99	Put	Bond Future	3,646.9000	3.6469	3,547.7900	3.5478	(2.718)	0	0	0
2015/08/04	R209	05/05/2016	9.01	Put	Bond Future	3,577.3000	3.5773	3,479.4200	3.4794	(2.736)	0	0	0
2015/08/04	R209	05/05/2016	9.00	Put	Bond Future	3,611.1800	3.6112	3,512.6900	3.5127	(2.727)	0	0	0
2015/08/04	R209	05/05/2016	9.01	Call	Bond Future	4,308.2800	4.3083	4,416.4600	4.4165	2.511	0	0	0
2015/08/04	R209	05/05/2016	8.99	Call	Bond Future	4,230.1300	4.2301	4,337.0800	4.3371	2.528	0	0	0
2015/08/04	R210	06/08/2015	179.01	Call	Bond Future	2,644.7800	2.6448	3,620.3500	3.6204	36.887	0	0	0
2015/08/04	R210	06/08/2015			Bond Future	181.6548	181.6548	182.6303	182.6303	0.537	0.0000	0.0000	751
2015/08/04	R210	06/08/2015	178.99	Call	Bond Future	2,664.7800	2.6648	3,640.3500	3.6404	36.610	0	0	0
2015/08/04	R210	06/08/2015	179.00	Call	Bond Future	2,654.7800	2.6548	3,630.3500	3.6304	36.748	0	0	0
2015/08/04	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R210	05/11/2015			Bond Future	182.4561	182.4561	183.4458	183.4458	0.542	0.0000	0.0000	1,698
2015/08/04	R210	05/11/2015	182.00	Call	Bond Future	456.0700	0.4561	1,445.7600	1.4458	217.004	0	0	0
2015/08/04	R210	05/11/2015	181.99	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
2015/08/04	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R210	05/11/2015	182.01	Call	Bond Future	446.0700	0.4461	1,435.7600	1.4358	221.869	0	0	0
2015/08/04	R210	05/11/2015	181.99	Call	Bond Future	466.0700	0.4661	1,455.7600	1.4558	212.348	0	0	0
2015/08/04	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R210	04/02/2016			Bond Future	185.6098	185.6098	186.6155	186.6155	0.542	0.0000	0.0000	0
2015/08/04	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R210	04/02/2016	184.99	Call	Bond Future	619.7800	0.6198	1,625.5200	1.6255	162.274	0	0	0
2015/08/04	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R210	04/02/2016	185.00	Call	Bond Future	609.7800	0.6098	1,615.5200	1.6155	164.935	0	0	0
2015/08/04	R210	04/02/2016	185.01	Call	Bond Future	599.7800	0.5998	1,605.5200	1.6055	167.685	0	0	0
2015/08/04	R211	06/08/2015			Bond Future	134.3744	134.3744	134.3656	134.3656	(0.007)	0.0000	0.0000	1,120
2015/08/04	R211	06/08/2015	134.99	Put	Bond Future	615.5800	0.6156	624.3600	0.6244	1.426	0	0	0
2015/08/04	R211	06/08/2015	135.01	Put	Bond Future	635.5800	0.6356	644.3600	0.6444	1.381	0	0	0
2015/08/04	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R211	06/08/2015	135.00	Put	Bond Future	625.5800	0.6256	634.3600	0.6344	1.403	0	0	0
2015/08/04	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R211	05/11/2015			Bond Future	136.5464	136.5464	136.5365	136.5365	(0.007)	0.0000	0.0000	0
2015/08/04	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R211	05/11/2015	134.99	Call	Bond Future	1,556.4300	1.5564	1,546.4600	1.5465	(0.641)	0	0	0
2015/08/04	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R211	05/11/2015	135.00	Call	Bond Future	1,546.4300	1.5464	1,536.4600	1.5365	(0.645)	0	0	0
2015/08/04	R211	05/11/2015	135.01	Call	Bond Future	1,536.4300	1.5364	1,526.4600	1.5265	(0.649)	0	0	0
2015/08/04	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R211	04/02/2016			Bond Future	138.8522	138.8522	137.1990	137.1990	(1.191)	0.0000	0.0000	1,120
2015/08/04	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R211	04/02/2016	138.99	Put	Bond Future	137.8200	0.1378	1,791.0000	1.7910	1199.521	0	0	0
2015/08/04	R211	04/02/2016	139.01	Put	Bond Future	157.8200	0.1578	1,811.0000	1.8110	1047.510	0	0	0
2015/08/04	R211	04/02/2016	139.00	Put	Bond Future	147.8200	0.1478	1,801.0000	1.8010	1118.374	0	0	0
2015/08/04	R212	06/08/2015	141.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R212	06/08/2015			Bond Future	141.3928	141.3928	141.3859	141.3859	(0.005)	0.0000	0.0000	1,045
2015/08/04	R212	06/08/2015	141.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R212	06/08/2015	140.99	Call	Bond Future	402.8200	0.4028	395.9300	0.3959	(1.710)	0	0	0
2015/08/04	R212	06/08/2015	141.00	Call	Bond Future	392.8200	0.3928	385.9300	0.3859	(1.754)	0	0	0
2015/08/04	R212	06/08/2015	141.01	Call	Bond Future	382.8200	0.3828	375.9300	0.3759	(1.800)	0	0	0
2015/08/04	R212	06/08/2015	140.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R212	05/11/2015			Bond Future	143.6783	143.6783	143.6702	143.6702	(0.006)	0.0000	0.0000	928
2015/08/04	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R212	05/11/2015	145.99	Put	Bond Future	2,311.7500	2.3118	2,319.8400	2.3198	0.350	0	0	0
2015/08/04	R212	05/11/2015	146.01	Put	Bond Future	2,331.7500	2.3318	2,339.8400	2.3398	0.347	0	0	0
2015/08/04	R212	05/11/2015	146.00	Put	Bond Future	2,321.7500	2.3218	2,329.8400	2.3298	0.348	0	0	0

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2015/08/04	R212	04/02/2016			Bond Future	146.1020	146.1020	144.2904	144.2904	(1.240)	0.0000	0.0000	0
2015/08/04	R212	04/02/2016	146.00	Call	Bond Future	101.9600	0.1020	0.0000	0.0000	(100.000)	0	0	0
2015/08/04	R212	04/02/2016	145.99	Put	Bond Future	0.0000	0.0000	1,699.6200	1.6996	100.000	0	0	0
2015/08/04	R212	04/02/2016	146.01	Put	Bond Future	0.0000	0.0000	1,719.6200	1.7196	100.000	0	0	0
2015/08/04	R212	04/02/2016	146.00	Put	Bond Future	0.0000	0.0000	1,709.6200	1.7096	100.000	0	0	0
2015/08/04	R212	04/02/2016	146.01	Call	Bond Future	91.9600	0.0920	0.0000	0.0000	(100.000)	0	0	0
2015/08/04	R212	04/02/2016	145.99	Call	Bond Future	111.9600	0.1120	0.0000	0.0000	(100.000)	0	0	0
2015/08/04	R213	06/08/2015			Bond Future	8.6541	89.1363	8.6184	89.4089	(0.413)	0.0000	0.0000	3,414
2015/08/04	R213	06/08/2015	8.49	Put	Bond Future	1,305.3900	1.3054	1,029.1400	1.0291	(21.162)	0	0	0
2015/08/04	R213	06/08/2015	8.51	Put	Bond Future	1,167.4500	1.1675	893.4200	0.8934	(23.473)	0	0	0
2015/08/04	R213	06/08/2015	8.49	Call	Bond Future	43.7800	0.0438	40.1000	0.0401	(8.406)	0	0	0
2015/08/04	R213	06/08/2015	8.50	Put	Bond Future	1,235.7800	1.2358	960.4500	0.9605	(22.280)	0	0	0
2015/08/04	R213	06/08/2015	8.50	Call	Bond Future	51.7800	0.0518	49.0200	0.0490	(5.330)	0	0	0
2015/08/04	R213	06/08/2015	8.51	Call	Bond Future	60.9600	0.0610	59.5000	0.0595	(2.395)	0	0	0
2015/08/04	R213	05/11/2015	7.76	Call	Bond Future	243.6900	0.2437	266.3800	0.2664	9.311	0	0	0
2015/08/04	R213	05/11/2015			Bond Future	8.7130	87.0255	8.6762	87.3017	(0.421)	0.0000	0.0000	19,120
2015/08/04	R213	05/11/2015	7.74	Call	Bond Future	229.1000	0.2291	250.6000	0.2506	9.385	0	0	0
2015/08/04	R213	05/11/2015	7.75	Call	Bond Future	236.1500	0.2361	258.2300	0.2582	9.350	0	0	0
2015/08/04	R213	05/11/2015	7.74	Put	Bond Future	7,990.6700	7.9907	7,735.9800	7.7360	(3.187)	0	0	0
2015/08/04	R213	05/11/2015	7.76	Put	Bond Future	7,836.0300	7.8360	7,582.5300	7.5825	(3.235)	0	0	0
2015/08/04	R213	05/11/2015	7.75	Put	Bond Future	7,913.0500	7.9130	7,658.9400	7.6589	(3.211)	0	0	0
2015/08/04	R213	04/02/2016			Bond Future	8.7652	88.5230	8.7275	88.8032	(0.431)	0.0000	0.0000	0
2015/08/04	R213	04/02/2016	8.75	Call	Bond Future	3,140.4200	3.1404	3,277.2600	3.2773	4.357	0	0	0
2015/08/04	R213	04/02/2016	8.74	Put	Bond Future	3,291.3200	3.2913	3,146.9900	3.1470	(4.385)	0	0	0
2015/08/04	R213	04/02/2016	8.76	Put	Bond Future	3,217.1300	3.2171	3,074.8700	3.0749	(4.422)	0	0	0
2015/08/04	R213	04/02/2016	8.75	Put	Bond Future	3,253.3100	3.2533	3,110.0200	3.1100	(4.404)	0	0	0
2015/08/04	R213	04/02/2016	8.76	Call	Bond Future	3,178.3900	3.1784	3,316.2600	3.3163	4.338	0	0	0
2015/08/04	R213	04/02/2016	8.74	Call	Bond Future	3,104.1900	3.1042	3,239.9900	3.2400	4.375	0	0	0
2015/08/04	R213	05/05/2016	8.74	Put	Bond Future	4,071.2800	4.0713	3,924.6500	3.9246	(3.602)	0	0	0
2015/08/04	R213	05/05/2016	8.76	Put	Bond Future	3,996.0200	3.9960	3,851.1300	3.8511	(3.626)	0	0	0
2015/08/04	R213	05/05/2016			Bond Future	8.8059	86.5621	8.7672	86.8459	(0.439)	0.0000	0.0000	0
2015/08/04	R213	05/05/2016	8.75	Put	Bond Future	4,032.6100	4.0326	3,886.8500	3.8869	(3.615)	0	0	0
2015/08/04	R213	05/05/2016	8.74	Call	Bond Future	3,586.9900	3.5870	3,724.1900	3.7242	3.825	0	0	0
2015/08/04	R213	05/05/2016	8.75	Call	Bond Future	3,622.0700	3.6221	3,760.1400	3.7601	3.812	0	0	0
2015/08/04	R213	05/05/2016	8.76	Call	Bond Future	3,659.1400	3.6591	3,798.0800	3.7981	3.797	0	0	0
2015/08/04	R214	06/08/2015	8.76	Put	Bond Future	651.7500	0.6517	472.7000	0.4727	(27.472)	0	0	0
2015/08/04	R214	06/08/2015			Bond Future	8.8087	79.5952	8.7880	79.7640	(0.234)	0.0000	0.0000	12,220
2015/08/04	R214	06/08/2015	8.75	Put	Bond Future	706.2700	0.7063	524.0800	0.5241	(25.796)	0	0	0
2015/08/04	R214	06/08/2015	8.74	Call	Bond Future	199.3400	0.1993	183.3700	0.1834	(8.011)	0	0	0
2015/08/04	R214	06/08/2015	8.75	Call	Bond Future	224.9400	0.2249	211.4900	0.2115	(5.979)	0	0	0
2015/08/04	R214	06/08/2015	8.76	Call	Bond Future	252.8000	0.2528	242.4900	0.2425	(4.078)	0	0	0
2015/08/04	R214	06/08/2015	8.74	Put	Bond Future	763.1800	0.7632	578.4700	0.5785	(24.203)	0	0	0
2015/08/04	R214	05/11/2015			Bond Future	8.8609	77.5840	8.8398	77.7549	(0.238)	0.0000	0.0000	12,095
2015/08/04	R214	05/11/2015	7.99	Put	Bond Future	7,941.2600	7.9413	7,784.8800	7.7849	(1.969)	0	0	0
2015/08/04	R214	05/11/2015	8.00	Put	Bond Future	7,857.3700	7.8574	7,701.3800	7.7014	(1.985)	0	0	0
2015/08/04	R214	05/11/2015	8.01	Put	Bond Future	7,774.2900	7.7743	7,618.7100	7.6187	(2.001)	0	0	0

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2015/08/04	R214	05/11/2015	7.99	Call	Bond Future	345.4300	0.3454	359.9500	0.3599	4.203	0	0	0
2015/08/04	R214	05/11/2015	8.00	Call	Bond Future	355.5200	0.3555	370.4300	0.3704	4.194	0	0	0
2015/08/04	R214	05/11/2015	8.01	Call	Bond Future	366.2500	0.3663	381.5700	0.3816	4.183	0	0	0
2015/08/04	R214	04/02/2016			Bond Future	8.9075	78.9192	8.8860	79.0923	(0.242)	0.0000	0.0000	4,620
2015/08/04	R214	04/02/2016	7.99	Put	Bond Future	8,876.4000	8.8764	8,732.2600	8.7323	(1.624)	0	0	0
2015/08/04	R214	04/02/2016	8.00	Call	Bond Future	937.8900	0.9379	967.2300	0.9672	3.128	0	0	0
2015/08/04	R214	04/02/2016	8.01	Call	Bond Future	955.2800	0.9553	985.0700	0.9851	3.118	0	0	0
2015/08/04	R214	04/02/2016	7.99	Call	Bond Future	921.5200	0.9215	950.4200	0.9504	3.136	0	0	0
2015/08/04	R214	04/02/2016	8.01	Put	Bond Future	8,722.8300	8.7228	8,579.5800	8.5796	(1.642)	0	0	0
2015/08/04	R214	04/02/2016	8.00	Put	Bond Future	8,799.0200	8.7990	8,655.3200	8.6553	(1.633)	0	0	0
2015/08/04	R214	05/05/2016	9.01	Call	Bond Future	4,457.0100	4.4570	4,545.7200	4.5457	1.990	0	0	0
2015/08/04	R214	05/05/2016			Bond Future	8.9442	77.0395	8.9222	77.2145	(0.246)	0.0000	0.0000	0
2015/08/04	R214	05/05/2016	8.99	Call	Bond Future	4,375.7800	4.3758	4,463.4400	4.4634	2.003	0	0	0
2015/08/04	R214	05/05/2016	9.00	Call	Bond Future	4,415.5200	4.4155	4,503.7000	4.5037	1.997	0	0	0
2015/08/04	R214	05/05/2016	8.99	Put	Bond Future	4,013.5200	4.0135	3,926.1700	3.9262	(2.176)	0	0	0
2015/08/04	R214	05/05/2016	9.01	Put	Bond Future	3,937.4500	3.9375	3,851.1500	3.8512	(2.192)	0	0	0
2015/08/04	R214	05/05/2016	9.00	Put	Bond Future	3,974.5400	3.9745	3,887.7100	3.8877	(2.185)	0	0	0
2015/08/04	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	06/08/2015			Bond Future	8.8838	102.4971	8.8632	102.7136	(0.233)	0.0000	0.0000	24,848
2015/08/04	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	06/08/2015	8.74	Put	Bond Future	1,524.7800	1.5248	1,308.2400	1.3082	(14.201)	0	0	0
2015/08/04	R248	06/08/2015	8.76	Put	Bond Future	1,310.2600	1.3103	1,093.7200	1.0937	(16.526)	0	0	0
2015/08/04	R248	06/08/2015	8.75	Put	Bond Future	1,417.4200	1.4174	1,200.8800	1.2009	(15.277)	0	0	0
2015/08/04	R248	05/11/2015	8.01	Put	Bond Future	10,488.4100	10.4884	10,269.2000	10.2692	(2.090)	0	0	0
2015/08/04	R248	05/11/2015			Bond Future	8.9380	99.7150	8.9168	99.9342	(0.237)	0.0000	0.0000	16,496
2015/08/04	R248	05/11/2015	8.00	Put	Bond Future	10,611.8700	10.6119	10,392.6600	10.3927	(2.066)	0	0	0
2015/08/04	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	05/11/2015	7.99	Put	Bond Future	10,735.5800	10.7356	10,516.3700	10.5164	(2.042)	0	0	0
2015/08/04	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	04/02/2016			Bond Future	8.9866	101.4309	8.9650	101.6530	(0.241)	0.0000	0.0000	0
2015/08/04	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	04/02/2016	8.99	Call	Bond Future	34.5800	0.0346	256.6500	0.2566	642.192	0	0	0
2015/08/04	R248	04/02/2016	9.00	Call	Bond Future	136.7900	0.1368	358.8600	0.3589	162.344	0	0	0
2015/08/04	R248	04/02/2016	9.01	Call	Bond Future	238.8100	0.2388	460.8800	0.4609	92.990	0	0	0
2015/08/04	R248	05/05/2016			Bond Future	9.0252	98.8145	9.0031	99.0390	(0.245)	0.0000	0.0000	0
2015/08/04	R248	05/05/2016	8.99	Put	Bond Future	358.6200	0.3586	134.1100	0.1341	(62.604)	0	0	0
2015/08/04	R248	05/05/2016	9.01	Put	Bond Future	154.6300	0.1546	0.0000	0.0000	(100.000)	0	0	0
2015/08/04	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	05/05/2016	9.00	Put	Bond Future	256.5300	0.2565	32.0200	0.0320	(87.518)	0	0	0
2015/08/04	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/04	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	69.8800	0.0699	100.000	0	0	0

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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
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<b>Total</b>												<b>628543</b>
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