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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/08/2015 TO 05/08/2015

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
2015/08/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	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
2015/08/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2025	06/08/2015			Bond Future	123.1134	123.1134	123.0906	123.0906	(0.019)	0.0000	0.0000	16
2015/08/05	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2025	06/08/2015	120.99	Call	Bond Future	2,123.3900	2.1234	2,100.5700	2.1006	(1.075)	0	0	0
2015/08/05	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2025	06/08/2015	121.00	Call	Bond Future	2,113.3900	2.1134	2,090.5700	2.0906	(1.080)	0	0	0
2015/08/05	2025	06/08/2015	121.01	Call	Bond Future	2,103.3900	2.1034	2,080.5700	2.0806	(1.085)	0	0	0
2015/08/05	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2025	05/11/2015			Bond Future	125.1024	125.1024	125.0765	125.0765	(0.021)	0.0000	0.0000	38
2015/08/05	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2025	05/11/2015	123.01	Call	Bond Future	2,092.3900	2.0924	2,066.5200	2.0665	(1.236)	0	0	0
2015/08/05	2025	05/11/2015	122.99	Call	Bond Future	2,112.3900	2.1124	2,086.5200	2.0865	(1.225)	0	0	0
2015/08/05	2025	05/11/2015	123.00	Call	Bond Future	2,102.3900	2.1024	2,076.5200	2.0765	(1.231)	0	0	0
2015/08/05	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2025	04/02/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2025	04/02/2016			Bond Future	126.0418	126.0418	126.0133	126.0133	(0.023)	0.0000	0.0000	0
2015/08/05	2025	04/02/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2025	04/02/2016	126.01	Call	Bond Future	31.7600	0.0318	3.3200	0.0033	(89.547)	0	0	0
2015/08/05	2025	04/02/2016	125.99	Call	Bond Future	51.7600	0.0518	23.3200	0.0233	(54.946)	0	0	0
2015/08/05	2025	04/02/2016	126.00	Call	Bond Future	41.7600	0.0418	13.3200	0.0133	(68.103)	0	0	0
2015/08/05	2025	04/02/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2030	06/08/2015			Bond Future	8.5935	95.3942	8.6457	94.9822	0.608	0.0000	0.0000	5,753
2015/08/05	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2030	06/08/2015	7.74	Put	Bond Future	7,101.5400	7.1015	7,513.5900	7.5136	5.802	0	0	0
2015/08/05	2030	06/08/2015	7.76	Put	Bond Future	6,926.8000	6.9268	7,338.8500	7.3388	5.949	0	0	0
2015/08/05	2030	06/08/2015	7.75	Put	Bond Future	7,014.1200	7.0141	7,426.1700	7.4262	5.875	0	0	0
2015/08/05	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2030	05/11/2015			Bond Future	8.6510	96.9276	8.7051	96.5069	0.626	0.0000	0.0000	5,696
2015/08/05	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2030	05/11/2015	8.49	Put	Bond Future	1,266.6500	1.2667	1,687.3300	1.6873	33.212	0	0	0
2015/08/05	2030	05/11/2015	8.51	Put	Bond Future	1,108.0200	1.1080	1,528.7000	1.5287	37.967	0	0	0
2015/08/05	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2030	05/11/2015	8.50	Put	Bond Future	1,187.2900	1.1873	1,607.9700	1.6080	35.432	0	0	0
2015/08/05	2030	04/02/2016	8.75	Call	Bond Future	375.3600	0.3754	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	2030	04/02/2016			Bond Future	8.7010	94.5876	8.7571	94.1579	0.645	0.0000	0.0000	400
2015/08/05	2030	04/02/2016	8.76	Call	Bond Future	451.7000	0.4517	22.0500	0.0221	(95.118)	0	0	0
2015/08/05	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	130.7300	0.1307	100.000	0	0	0

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2015/08/05	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2030	04/02/2016	8.74	Call	Bond Future	298.9200	0.2989	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	54.2900	0.0543	100.000	0	0	0
2015/08/05	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	06/08/2015			Bond Future	8.6836	99.2245	8.7307	98.8260	0.543	0.0000	0.0000	1,579
2015/08/05	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	06/08/2015	8.50	Put	Bond Future	1,574.4600	1.5745	1,972.9700	1.9730	25.311	0	0	0
2015/08/05	2032	06/08/2015	8.49	Put	Bond Future	1,661.3000	1.6613	2,059.8100	2.0598	23.988	0	0	0
2015/08/05	2032	06/08/2015	8.51	Put	Bond Future	1,487.7300	1.4877	1,886.2400	1.8862	26.786	0	0	0
2015/08/05	2032	05/11/2015			Bond Future	8.7422	96.6643	8.7910	96.2572	0.559	0.0000	0.0000	1,579
2015/08/05	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	05/11/2015	7.99	Put	Bond Future	6,598.7800	6.5988	7,005.8000	7.0058	6.168	0	0	0
2015/08/05	2032	05/11/2015	8.01	Put	Bond Future	6,414.9400	6.4149	6,821.9600	6.8220	6.345	0	0	0
2015/08/05	2032	05/11/2015	8.00	Put	Bond Future	6,506.8000	6.5068	6,913.8200	6.9138	6.255	0	0	0
2015/08/05	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	04/02/2016			Bond Future	8.7924	98.3272	8.8429	97.9114	0.575	0.0000	0.0000	0
2015/08/05	2032	04/02/2016	8.69	Put	Bond Future	850.1200	0.8501	1,265.9300	1.2659	48.912	0	0	0
2015/08/05	2032	04/02/2016	8.71	Put	Bond Future	683.1800	0.6832	1,098.9900	1.0990	60.864	0	0	0
2015/08/05	2032	04/02/2016	8.70	Put	Bond Future	766.6000	0.7666	1,182.4100	1.1824	54.241	0	0	0
2015/08/05	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	05/05/2016			Bond Future	8.8361	95.9326	8.8884	95.5076	0.592	0.0000	0.0000	0
2015/08/05	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2032	05/05/2016	9.01	Call	Bond Future	1,402.3900	1.4024	977.3200	0.9773	(30.310)	0	0	0
2015/08/05	2032	05/05/2016	8.99	Call	Bond Future	1,242.6900	1.2427	817.6200	0.8176	(34.206)	0	0	0
2015/08/05	2032	05/05/2016	9.00	Call	Bond Future	1,322.5900	1.3226	897.5200	0.8975	(32.139)	0	0	0
2015/08/05	2037	06/08/2015			Bond Future	8.8133	97.2750	8.8557	96.8804	0.481	0.0000	0.0000	4,563
2015/08/05	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2037	06/08/2015	8.74	Put	Bond Future	688.3600	0.6884	1,082.9500	1.0830	57.323	0	0	0
2015/08/05	2037	06/08/2015	8.76	Put	Bond Future	499.7600	0.4998	894.3500	0.8944	78.956	0	0	0
2015/08/05	2037	06/08/2015	8.75	Put	Bond Future	593.9900	0.5940	988.5800	0.9886	66.430	0	0	0
2015/08/05	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2037	05/11/2015	7.99	Put	Bond Future	8,669.3800	8.6694	9,072.4400	9.0724	4.649	0	0	0
2015/08/05	2037	05/11/2015	8.01	Put	Bond Future	8,458.7900	8.4588	8,861.8500	8.8618	4.765	0	0	0
2015/08/05	2037	05/11/2015			Bond Future	8.8683	98.8386	8.9121	98.4356	0.494	0.0000	0.0000	43,737
2015/08/05	2037	05/11/2015	8.00	Put	Bond Future	8,564.0000	8.5640	8,967.0600	8.9671	4.706	0	0	0
2015/08/05	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	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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2015/08/05	2037	04/02/2016	8.75	Put	Bond Future	1,541.7000	1.5417	1,953.4600	1.9535	26.708	0	0	0
2015/08/05	2037	04/02/2016			Bond Future	8.9168	96.2811	8.9621	95.8693	0.508	0.0000	0.0000	370
2015/08/05	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2037	04/02/2016	8.74	Put	Bond Future	1,635.3200	1.6353	2,047.0800	2.0471	25.179	0	0	0
2015/08/05	2037	04/02/2016	8.76	Put	Bond Future	1,448.2100	1.4482	1,859.9700	1.8600	28.432	0	0	0
2015/08/05	2037	05/05/2016	8.99	Call	Bond Future	265.4700	0.2655	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	65.5300	0.0655	100.000	0	0	0
2015/08/05	2037	05/05/2016			Bond Future	8.9605	98.0079	9.0073	97.5870	0.522	0.0000	0.0000	0
2015/08/05	2037	05/05/2016	9.00	Call	Bond Future	355.3500	0.3553	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	2037	05/05/2016	9.01	Call	Bond Future	445.1000	0.4451	24.2200	0.0242	(94.559)	0	0	0
2015/08/05	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	155.4100	0.1554	100.000	0	0	0
2015/08/05	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	06/08/2015	128.01	Call	Bond Future	83.3800	0.0834	63.5300	0.0635	(23.807)	0	0	0
2015/08/05	2038	06/08/2015			Bond Future	128.0934	128.0934	128.0735	128.0735	(0.015)	0.0000	0.0000	2,548
2015/08/05	2038	06/08/2015	127.99	Call	Bond Future	103.3800	0.1034	83.5300	0.0835	(19.201)	0	0	0
2015/08/05	2038	06/08/2015	128.00	Call	Bond Future	93.3800	0.0934	73.5300	0.0735	(21.257)	0	0	0
2015/08/05	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	05/11/2015			Bond Future	130.1629	130.1629	130.1398	130.1398	(0.018)	0.0000	0.0000	5,820
2015/08/05	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	05/11/2015	133.99	Put	Bond Future	3,827.1100	3.8271	3,850.1800	3.8502	0.603	0	0	0
2015/08/05	2038	05/11/2015	134.01	Put	Bond Future	3,847.1100	3.8471	3,870.1800	3.8702	0.600	0	0	0
2015/08/05	2038	05/11/2015	134.00	Put	Bond Future	3,837.1100	3.8371	3,860.1800	3.8602	0.601	0	0	0
2015/08/05	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	04/02/2016			Bond Future	131.0369	131.0369	131.0113	131.0113	(0.020)	0.0000	0.0000	0
2015/08/05	2038	04/02/2016	131.00	Call	Bond Future	36.9300	0.0369	11.2900	0.0113	(69.429)	0	0	0
2015/08/05	2038	04/02/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	04/02/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	04/02/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2038	04/02/2016	131.01	Call	Bond Future	26.9300	0.0269	1.2900	0.0013	(95.210)	0	0	0
2015/08/05	2038	04/02/2016	130.99	Call	Bond Future	46.9300	0.0469	21.2900	0.0213	(54.635)	0	0	0
2015/08/05	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2044	06/08/2015			Bond Future	8.8681	99.0602	8.9156	98.5768	0.536	0.0000	0.0000	8,205
2015/08/05	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2044	06/08/2015	8.74	Put	Bond Future	1,323.8900	1.3239	1,807.2600	1.8073	36.511	0	0	0
2015/08/05	2044	06/08/2015	8.76	Put	Bond Future	1,115.2700	1.1153	1,598.6400	1.5986	43.341	0	0	0
2015/08/05	2044	06/08/2015	8.75	Put	Bond Future	1,219.4900	1.2195	1,702.8600	1.7029	39.637	0	0	0
2015/08/05	2044	05/11/2015			Bond Future	8.9206	100.6524	8.9696	100.1593	0.549	0.0000	0.0000	14,593
2015/08/05	2044	05/11/2015	8.24	Put	Bond Future	7,306.5900	7.3066	7,799.7600	7.7998	6.750	0	0	0
2015/08/05	2044	05/11/2015	8.26	Put	Bond Future	7,079.0300	7.0790	7,572.2000	7.5722	6.967	0	0	0
2015/08/05	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2044	05/11/2015	8.25	Put	Bond Future	7,192.7000	7.1927	7,685.8700	7.6859	6.857	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
2015/08/05	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	272.9400	0.2729	100.000	0	0	0
2015/08/05	2044	04/02/2016			Bond Future	8.9669	98.0009	9.0175	97.4973	0.564	0.0000	0.0000	0
2015/08/05	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	74.0200	0.0740	100.000	0	0	0
2015/08/05	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	173.3900	0.1734	100.000	0	0	0
2015/08/05	2044	04/02/2016	9.01	Call	Bond Future	429.5300	0.4295	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	2044	04/02/2016	8.99	Call	Bond Future	230.6100	0.2306	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	2044	04/02/2016	9.00	Call	Bond Future	330.1600	0.3302	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	2044	05/05/2016	8.99	Put	Bond Future	184.9800	0.1850	699.3800	0.6994	278.084	0	0	0
2015/08/05	2044	05/05/2016			Bond Future	9.0086	99.7585	9.0608	99.2441	0.579	0.0000	0.0000	0
2015/08/05	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	500.8200	0.5008	100.000	0	0	0
2015/08/05	2044	05/05/2016	9.00	Put	Bond Future	85.6100	0.0856	600.0100	0.6000	600.864	0	0	0
2015/08/05	2044	05/05/2016	9.01	Call	Bond Future	13.5800	0.0136	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2046	06/08/2015	129.01	Put	Bond Future	1,751.2900	1.7513	1,769.3500	1.7694	1.031	0	0	0
2015/08/05	2046	06/08/2015			Bond Future	127.2587	127.2587	127.2407	127.2407	(0.014)	0.0000	0.0000	5,589
2015/08/05	2046	06/08/2015	129.00	Put	Bond Future	1,741.2900	1.7413	1,759.3500	1.7594	1.037	0	0	0
2015/08/05	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2046	06/08/2015	128.99	Put	Bond Future	1,731.2900	1.7313	1,749.3500	1.7494	1.043	0	0	0
2015/08/05	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2046	05/11/2015			Bond Future	127.9061	127.9061	127.8852	127.8852	(0.016)	0.0000	0.0000	6,062
2015/08/05	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2046	05/11/2015	132.99	Put	Bond Future	5,083.9100	5.0839	5,104.8100	5.1048	0.411	0	0	0
2015/08/05	2046	05/11/2015	133.01	Put	Bond Future	5,103.9100	5.1039	5,124.8100	5.1248	0.409	0	0	0
2015/08/05	2046	05/11/2015	133.00	Put	Bond Future	5,093.9100	5.0939	5,114.8100	5.1148	0.410	0	0	0
2015/08/05	2046	04/02/2016	127.99	Call	Bond Future	2,126.0800	2.1261	2,102.5500	2.1025	(1.107)	0	0	0
2015/08/05	2046	04/02/2016			Bond Future	130.1161	130.1161	130.0925	130.0925	(0.018)	0.0000	0.0000	0
2015/08/05	2046	04/02/2016	128.00	Call	Bond Future	2,116.0800	2.1161	2,092.5500	2.0925	(1.112)	0	0	0
2015/08/05	2046	04/02/2016	128.01	Call	Bond Future	2,106.0800	2.1061	2,082.5500	2.0825	(1.117)	0	0	0
2015/08/05	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2050	06/08/2015			Bond Future	136.2310	136.2310	136.2115	136.2115	(0.014)	0.0000	0.0000	1,232
2015/08/05	2050	06/08/2015	136.99	Put	Bond Future	759.0100	0.7590	778.5300	0.7785	2.572	0	0	0
2015/08/05	2050	06/08/2015	137.01	Put	Bond Future	779.0100	0.7790	798.5300	0.7985	2.506	0	0	0
2015/08/05	2050	06/08/2015	137.00	Put	Bond Future	769.0100	0.7690	788.5300	0.7885	2.538	0	0	0
2015/08/05	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2050	05/11/2015			Bond Future	138.4318	138.4318	138.4089	138.4089	(0.017)	0.0000	0.0000	4,361
2015/08/05	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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2015/08/05	2050	05/11/2015	144.99	Put	Bond Future	6,558.2100		6.5582	6,581.1400	6.5811	0.350	0	0	0
2015/08/05	2050	05/11/2015	145.01	Put	Bond Future	6,578.2100		6.5782	6,601.1400	6.6011	0.349	0	0	0
2015/08/05	2050	05/11/2015	145.00	Put	Bond Future	6,568.2100		6.5682	6,591.1400	6.5911	0.349	0	0	0
2015/08/05	2050	05/11/2015	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2050	05/11/2015	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2050	04/02/2016			Bond Future	139.2889		139.2889	139.2631	139.2631	(0.018)	0.0000	0.0000	0
2015/08/05	2050	04/02/2016	138.00	Call	Bond Future	1,288.8700		1.2889	1,263.1300	1.2631	(1.997)	0	0	0
2015/08/05	2050	04/02/2016	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2050	04/02/2016	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2050	04/02/2016	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	2050	04/02/2016	138.01	Call	Bond Future	1,278.8700		1.2789	1,253.1300	1.2531	(2.013)	0	0	0
2015/08/05	2050	04/02/2016	137.99	Call	Bond Future	1,298.8700		1.2989	1,273.1300	1.2731	(1.982)	0	0	0
2015/08/05	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	AL37	06/08/2015			Index Future	458.4330		458.4330	457.4730	457.4730	(0.209)	0.0000	0.0000	26
2015/08/05	AL37	05/11/2015			Index Future	465.8770		465.8770	464.8990	464.8990	(0.210)	0.0000	0.0000	3
2015/08/05	AL37	04/02/2016			Index Future	473.8850		473.8850	472.8860	472.8860	(0.211)	0.0000	0.0000	0
2015/08/05	AL7T	06/08/2015			Index Future	542.1990		542.1990	540.1570	540.1570	(0.377)	0.0000	0.0000	0
2015/08/05	AL7T	05/11/2015			Index Future	551.0030		551.0030	548.9250	548.9250	(0.377)	0.0000	0.0000	1
2015/08/05	AL7T	04/02/2016			Index Future	560.4740		560.4740	558.3560	558.3560	(0.378)	0.0000	0.0000	0
2015/08/05	ALBI	06/08/2015			Index Future	495.4960		495.4960	493.7320	493.7320	(0.356)	0.0000	0.0000	4
2015/08/05	ALBI	05/11/2015			Index Future	503.5420		503.5420	501.7450	501.7450	(0.357)	0.0000	0.0000	458
2015/08/05	ALBI	04/02/2016			Index Future	512.1970		512.1970	510.3660	510.3660	(0.357)	0.0000	0.0000	152
2015/08/05	ALBI	05/05/2016			Index Future	521.3690		521.3690	519.5000	519.5000	(0.358)	0.0000	0.0000	0
2015/08/05	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	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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2015/08/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/05	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/05	EL28	06/08/2015	125.00	Call	Bond Future	2,445.0900		2.4451	2,428.9600	2.4290	(0.660)	0	0	0
2015/08/05	EL28	06/08/2015			Bond Future	127.4451		127.4451	127.4290	127.4290	(0.013)	0.0000	0.0000	0
2015/08/05	EL28	06/08/2015	125.01	Call	Bond Future	2,435.0900		2.4351	2,418.9600	2.4190	(0.662)	0	0	0
2015/08/05	EL28	06/08/2015	124.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	EL28	06/08/2015	125.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	EL28	06/08/2015	124.99	Call	Bond Future	2,455.0900		2.4551	2,438.9600	2.4390	(0.657)	0	0	0
2015/08/05	EL28	06/08/2015	125.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	EL28	05/11/2015	126.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	EL28	05/11/2015			Bond Future	127.9482		127.9482	127.9289	127.9289	(0.015)	0.0000	0.0000	0
2015/08/05	EL28	05/11/2015	127.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	EL28	05/11/2015	126.99	Call	Bond Future	958.2300		0.9582	938.9300	0.9389	(2.014)	0	0	0
2015/08/05	EL28	05/11/2015	127.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	EL28	05/11/2015	127.00	Call	Bond Future	948.2300		0.9482	928.9300	0.9289	(2.035)	0	0	0
2015/08/05	EL28	05/11/2015	127.01	Call	Bond Future	938.2300		0.9382	918.9300	0.9189	(2.057)	0	0	0
2015/08/05	EL28	04/02/2016	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	EL28	04/02/2016			Bond Future	130.1592		130.1592	130.1374	130.1374	(0.017)	0.0000	0.0000	0
2015/08/05	EL28	04/02/2016	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	EL28	04/02/2016	128.99	Call	Bond Future	1,169.2300		1.1692	1,147.3500	1.1473	(1.871)	0	0	0
2015/08/05	EL28	04/02/2016	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	EL28	04/02/2016	129.00	Call	Bond Future	1,159.2300		1.1592	1,137.3500	1.1373	(1.887)	0	0	0
2015/08/05	EL28	04/02/2016	129.01	Call	Bond Future	1,149.2300		1.1492	1,127.3500	1.1273	(1.904)	0	0	0
2015/08/05	ES33	06/08/2015			Bond Future	9.7050		84.4136	9.7460	84.1178	0.422	0.0000	0.0000	6,396
2015/08/05	ES33	06/08/2015	9.59	Put	Bond Future	838.9000		0.8389	1,134.7100	1.1347	35.262	0	0	0
2015/08/05	ES33	06/08/2015	9.61	Put	Bond Future	692.1000		0.6921	987.9100	0.9879	42.741	0	0	0
2015/08/05	ES33	06/08/2015	9.60	Put	Bond Future	765.4500		0.7655	1,061.2600	1.0613	38.645	0	0	0
2015/08/05	ES33	06/08/2015	9.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	ES33	06/08/2015	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	ES33	06/08/2015	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	ES33	05/11/2015	9.00	Put	Bond Future	5,950.3200		5.9503	6,252.7300	6.2527	5.082	0	0	0
2015/08/05	ES33	05/11/2015			Bond Future	9.7913		81.9831	9.8339	81.6806	0.435	0.0000	0.0000	6,441
2015/08/05	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
2015/08/05	ES33	05/11/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	ES33	05/11/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	ES33	05/11/2015	8.99	Put	Bond Future	6,029.6500		6.0297	6,332.0600	6.3321	5.015	0	0	0
2015/08/05	ES33	05/11/2015	9.01	Put	Bond Future	5,871.0900		5.8711	6,173.5000	6.1735	5.151	0	0	0
2015/08/05	ES33	04/02/2016	10.01	Call	Bond Future	957.7800		0.9578	648.7100	0.6487	(32.269)	0	0	0
2015/08/05	ES33	04/02/2016			Bond Future	9.8724		83.3933	9.9165	83.0842	0.447	0.0000	0.0000	0
2015/08/05	ES33	04/02/2016	9.99	Call	Bond Future	819.6500		0.8197	510.5800	0.5106	(37.708)	0	0	0
2015/08/05	ES33	04/02/2016	10.00	Call	Bond Future	888.7600		0.8888	579.6900	0.5797	(34.775)	0	0	0
2015/08/05	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	ES33	05/05/2016	10.01	Call	Bond Future	444.0600		0.4441	127.9200	0.1279	(71.193)	0	0	0
2015/08/05	ES33	05/05/2016			Bond Future	9.9457		81.0973	9.9914	80.7812	0.460	0.0000	0.0000	0
2015/08/05	ES33	05/05/2016	9.99	Call	Bond Future	306.4200		0.3064	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	ES33	05/05/2016	10.00	Call	Bond Future	375.2900		0.3753	59.1500	0.0592	(84.239)	0	0	0
2015/08/05	ES33	05/05/2016	9.99	Put	Bond Future	0.0000		0.0000	9.7200	0.0097	100.000	0	0	0
2015/08/05	ES33	05/05/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	ES33	05/05/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	06/08/2015			GOVI	491.7280		491.7280	490.0430	490.0430	(0.343)	0.0000	0.0000	38
2015/08/05	GOVI	06/08/2015	499.99	Put	GOVI	82,620.0000		8.2620	99,470.0000	9.9470	20.395	0	0	0
2015/08/05	GOVI	06/08/2015	500.01	Put	GOVI	82,820.0000		8.2820	99,670.0000	9.9670	20.345	0	0	0
2015/08/05	GOVI	06/08/2015	499.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	06/08/2015	500.00	Put	GOVI	82,720.0000		8.2720	99,570.0000	9.9570	20.370	0	0	0
2015/08/05	GOVI	06/08/2015	500.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	06/08/2015	500.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	05/11/2015			GOVI	499.7140		499.7140	497.9970	497.9970	(0.344)	0.0000	0.0000	441
2015/08/05	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	05/11/2015	529.99	Put	GOVI	302,760.0000		30.2760	319,930.0000	31.9930	5.671	0	0	0
2015/08/05	GOVI	05/11/2015	530.01	Put	GOVI	302,960.0000		30.2960	320,130.0000	32.0130	5.667	0	0	0
2015/08/05	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	05/11/2015	530.00	Put	GOVI	302,860.0000		30.2860	320,030.0000	32.0030	5.669	0	0	0
2015/08/05	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	04/02/2016			GOVI	508.3030		508.3030	506.5530	506.5530	(0.344)	0.0000	0.0000	26
2015/08/05	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	04/02/2016	511.99	Put	GOVI	36,870.0000		3.6870	54,370.0000	5.4370	47.464	0	0	0
2015/08/05	GOVI	04/02/2016	512.01	Put	GOVI	37,070.0000		3.7070	54,570.0000	5.4570	47.208	0	0	0
2015/08/05	GOVI	04/02/2016	512.00	Put	GOVI	36,970.0000		3.6970	54,470.0000	5.4470	47.336	0	0	0
2015/08/05	GOVI	05/05/2016	518.01	Put	GOVI	6,050.0000		0.6050	23,910.0000	2.3910	295.207	0	0	0
2015/08/05	GOVI	05/05/2016			GOVI	517.4050		517.4050	515.6190	515.6190	(0.345)	0.0000	0.0000	0
2015/08/05	GOVI	05/05/2016	518.00	Put	GOVI	5,950.0000		0.5950	23,810.0000	2.3810	300.168	0	0	0
2015/08/05	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	GOVI	05/05/2016	517.99	Put	GOVI	5,850.0000		0.5850	23,710.0000	2.3710	305.299	0	0	0

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2015/08/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/05	IGOV	06/08/2015			Index Future	232.2990	232.2990	232.2890	232.2890	(0.004)	0.0000	0.0000	209
2015/08/05	IGOV	05/11/2015			Index Future	236.0910	236.0910	236.0780	236.0780	(0.006)	0.0000	0.0000	973
2015/08/05	IGOV	04/02/2016			Index Future	240.1680	240.1680	240.1540	240.1540	(0.006)	0.0000	0.0000	82
2015/08/05	IGOV	05/05/2016			Index Future	244.4860	244.4860	244.4710	244.4710	(0.006)	0.0000	0.0000	0
2015/08/05	ILBI	06/08/2015			Index Future	629.4440	629.4440	629.4410	629.4410	0.000	0.0000	0.0000	2
2015/08/05	ILBI	05/11/2015			Index Future	639.8260	639.8260	639.8190	639.8190	(0.001)	0.0000	0.0000	0
2015/08/05	ILBI	04/02/2016			Index Future	650.8220	650.8220	650.8130	650.8130	(0.001)	0.0000	0.0000	159
2015/08/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/05	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/08/05	JBAF	16/09/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/08/05	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/08/05	JBAF	18/11/2015			Jibar Tradeable Future	6.4900	93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2015/08/05	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/08/05	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/08/05	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/08/05	JBAF	15/06/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/08/05	JBAF	21/09/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2015/08/05	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2015/08/05	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/08/05	JBAF	21/06/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/08/05	R023	06/08/2015	8.24	Call	Bond Future	866.0300	0.8660	579.7400	0.5797	(33.058)	0	0	0
2015/08/05	R023	06/08/2015	9.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	911
2015/08/05	R023	06/08/2015			Bond Future	8.0841	101.6067	8.1358	101.3222	0.641	0.0000	0.0000	7,044
2015/08/05	R023	06/08/2015	8.26	Put	Bond Future	7.3400	0.0073	5.1600	0.0052	(29.700)	0	0	0
2015/08/05	R023	06/08/2015	9.07	Call	Bond Future	5,245.1500	5.2451	4,960.5600	4.9606	(5.426)	0	0	0
2015/08/05	R023	06/08/2015	8.25	Put	Bond Future	9.4500	0.0095	7.3700	0.0074	(22.011)	0	0	0
2015/08/05	R023	06/08/2015	8.24	Put	Bond Future	12.0800	0.0121	10.3800	0.0104	(14.073)	0	0	0
2015/08/05	R023	06/08/2015	8.25	Call	Bond Future	917.8500	0.9178	631.1800	0.6312	(31.233)	0	0	0
2015/08/05	R023	06/08/2015	8.26	Call	Bond Future	970.1400	0.9701	683.3700	0.6834	(29.560)	0	0	0
2015/08/05	R023	05/11/2015			Bond Future	8.1530	99.3158	8.2076	99.0245	0.669	0.0000	0.0000	18,140
2015/08/05	R023	05/11/2015	7.99	Put	Bond Future	1,949.8700	1.9499	2,114.0100	2.1140	8.418	0	0	0
2015/08/05	R023	05/11/2015	8.01	Put	Bond Future	1,886.6300	1.8866	2,047.3500	2.0474	8.519	0	0	0
2015/08/05	R023	05/11/2015	7.99	Call	Bond Future	1,072.5800	1.0726	945.4300	0.9454	(11.855)	0	0	0

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2015/08/05	R023	05/11/2015	8.00	Put	Bond Future	1,918.0900	1.9181	2,080.5100	2.0805	8.468	0	0	0
2015/08/05	R023	05/11/2015	8.00	Call	Bond Future	1,094.8900	1.0949	966.0200	0.9660	(11.770)	0	0	0
2015/08/05	R023	05/11/2015	8.01	Call	Bond Future	1,117.4900	1.1175	986.9200	0.9869	(11.684)	0	0	0
2015/08/05	R023	04/02/2016	8.01	Put	Bond Future	2,566.7400	2.5667	2,730.6600	2.7307	6.386	0	0	0
2015/08/05	R023	04/02/2016			Bond Future	8.2121	101.0240	8.2696	100.7258	0.700	0.0000	0.0000	1,050
2015/08/05	R023	04/02/2016	8.00	Put	Bond Future	2,597.2500	2.5973	2,762.4300	2.7624	6.360	0	0	0
2015/08/05	R023	04/02/2016	8.01	Call	Bond Future	1,510.1200	1.5101	1,375.8900	1.3759	(8.889)	0	0	0
2015/08/05	R023	04/02/2016	7.99	Call	Bond Future	1,466.0200	1.4660	1,334.3100	1.3343	(8.984)	0	0	0
2015/08/05	R023	04/02/2016	8.00	Call	Bond Future	1,487.9700	1.4880	1,355.0000	1.3550	(8.936)	0	0	0
2015/08/05	R023	04/02/2016	7.99	Put	Bond Future	2,628.0000	2.6280	2,794.4400	2.7944	6.333	0	0	0
2015/08/05	R023	05/05/2016			Bond Future	8.2538	98.9055	8.3145	98.6002	0.734	0.0000	0.0000	0
2015/08/05	R023	05/05/2016	8.24	Put	Bond Future	2,432.0400	2.4320	2,574.3300	2.5743	5.851	0	0	0
2015/08/05	R023	05/05/2016	8.26	Put	Bond Future	2,383.2800	2.3833	2,523.1700	2.5232	5.870	0	0	0
2015/08/05	R023	05/05/2016	8.24	Call	Bond Future	2,362.1000	2.3621	2,199.1000	2.1991	(6.901)	0	0	0
2015/08/05	R023	05/05/2016	8.25	Put	Bond Future	2,407.0500	2.4071	2,548.3200	2.5483	5.869	0	0	0
2015/08/05	R023	05/05/2016	8.25	Call	Bond Future	2,387.6100	2.3876	2,223.5900	2.2236	(6.870)	0	0	0
2015/08/05	R023	05/05/2016	8.26	Call	Bond Future	2,414.3100	2.4143	2,248.9100	2.2489	(6.851)	0	0	0
2015/08/05	R186	06/08/2015	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	75
2015/08/05	R186	06/08/2015	8.00	Put	Bond Future	1,674.1100	1.6741	2,131.6500	2.1316	27.330	0	0	0
2015/08/05	R186	06/08/2015	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,350
2015/08/05	R186	06/08/2015			Bond Future	8.2035	118.2315	8.2607	117.7682	0.697	0.0000	0.0000	17,078
2015/08/05	R186	06/08/2015	8.50	Call	Bond Future	2,373.8900	2.3739	1,910.3300	1.9103	(19.527)	0	0	0
2015/08/05	R186	06/08/2015	8.55	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	7,229
2015/08/05	R186	06/08/2015	7.85	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	20
2015/08/05	R186	06/08/2015	8.00	Call	Bond Future	5.6800	0.0057	0.0100	0.0000	(99.824)	0	0	0
2015/08/05	R186	06/08/2015	8.01	Call	Bond Future	7.5000	0.0075	0.0200	0.0000	(99.733)	0	0	0
2015/08/05	R186	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R186	06/08/2015	8.35	Call	Bond Future	1,207.0800	1.2071	746.0100	0.7460	(38.197)	0	0	20
2015/08/05	R186	06/08/2015	7.99	Call	Bond Future	4.2700	0.0043	0.0100	0.0000	(99.766)	0	0	0
2015/08/05	R186	06/08/2015	8.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20
2015/08/05	R186	06/08/2015	8.46	Put	Bond Future	1.4800	0.0015	0.4500	0.0005	(69.595)	0	0	75
2015/08/05	R186	06/08/2015	8.45	Call	Bond Future	1,979.8600	1.9799	1,515.3700	1.5154	(23.461)	0	0	0
2015/08/05	R186	06/08/2015	8.05	Call	Bond Future	20.7600	0.0208	0.2000	0.0002	(99.037)	0	0	75
2015/08/05	R186	06/08/2015	7.65	Put	Bond Future	4,614.5200	4.6145	5,077.7300	5.0777	10.038	0	0	0
2015/08/05	R186	06/08/2015	8.50	Put	Bond Future	0.4100	0.0004	0.0600	0.0001	(85.366)	0	0	5,229
2015/08/05	R186	06/08/2015	8.55	Call	Bond Future	2,767.3000	2.7673	2,304.0200	2.3040	(16.741)	0	0	0
2015/08/05	R186	06/08/2015	7.75	Put	Bond Future	3,762.7000	3.7627	4,225.9100	4.2259	12.311	0	0	0
2015/08/05	R186	06/08/2015	8.45	Put	Bond Future	1.9900	0.0020	0.7100	0.0007	(64.322)	0	0	4,229
2015/08/05	R186	06/08/2015	7.99	Put	Bond Future	1,755.5100	1.7555	2,214.4600	2.2145	26.143	0	0	0
2015/08/05	R186	06/08/2015	8.05	Put	Bond Future	1,276.3000	1.2763	1,718.9500	1.7190	34.682	0	0	0
2015/08/05	R186	06/08/2015	8.90	Call	Bond Future	5,471.9400	5.4719	5,008.7300	5.0087	(8.465)	0	0	0
2015/08/05	R186	06/08/2015	8.46	Call	Bond Future	2,058.6200	2.0586	1,594.3800	1.5944	(22.551)	0	0	0
2015/08/05	R186	06/08/2015	7.85	Put	Bond Future	2,919.0200	2.9190	3,382.2000	3.3822	15.868	0	0	0
2015/08/05	R186	06/08/2015	8.01	Put	Bond Future	1,593.1900	1.5932	2,048.9200	2.0489	28.605	0	0	0
2015/08/05	R186	06/08/2015	8.35	Put	Bond Future	26.0800	0.0261	28.2200	0.0282	8.206	0	0	0
2015/08/05	R186	06/08/2015	8.68	Call	Bond Future	3,782.2900	3.7823	3,319.0800	3.3191	(12.247)	0	0	0
2015/08/05	R186	05/11/2015	8.24	Call	Bond Future	2,162.1000	2.1621	1,936.8200	1.9368	(10.419)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/05	R186	05/11/2015	8.25	Put	Bond Future	2,290.6200		2.2906	2,535.9800	2.5360	10.712	0	0	8,690
2015/08/05	R186	05/11/2015	8.45	Call	Bond Future	3,070.1000		3.0701	2,806.7200	2.8067	(8.579)	0	0	0
2015/08/05	R186	05/11/2015	8.85	Put	Bond Future	692.5800		0.6926	815.3500	0.8153	17.726	0	0	843
2015/08/05	R186	05/11/2015	7.75	Put	Bond Future	4,914.9100		4.9149	5,282.2800	5.2823	7.475	0	0	0
2015/08/05	R186	05/11/2015			Bond Future	8.2612		120.1318	8.3209	119.6588	0.722	0.0000	0.0000	32,717
2015/08/05	R186	05/11/2015	9.00	Put	Bond Future	492.8400		0.4928	588.1500	0.5881	19.339	0	0	2,600
2015/08/05	R186	05/11/2015	8.22	Call	Bond Future	2,084.9400		2.0849	1,865.0100	1.8650	(10.549)	0	0	0
2015/08/05	R186	05/11/2015	8.24	Put	Bond Future	2,331.1900		2.3312	2,578.9900	2.5790	10.630	0	0	0
2015/08/05	R186	05/11/2015	8.35	Put	Bond Future	1,912.8600		1.9129	2,140.2500	2.1403	11.887	0	0	9,430
2015/08/05	R186	05/11/2015	8.26	Put	Bond Future	2,250.7700		2.2508	2,494.1800	2.4942	10.815	0	0	0
2015/08/05	R186	05/11/2015	8.50	Put	Bond Future	1,433.4900		1.4335	1,634.4600	1.6345	14.020	0	0	4,666
2015/08/05	R186	05/11/2015	8.55	Put	Bond Future	1,299.6800		1.2997	1,488.4900	1.4885	14.527	0	0	4,667
2015/08/05	R186	05/11/2015	8.35	Call	Bond Future	2,615.8500		2.6158	2,370.1600	2.3702	(9.392)	0	0	843
2015/08/05	R186	05/11/2015	7.86	Call	Bond Future	983.3300		0.9833	853.2300	0.8532	(13.231)	0	0	674
2015/08/05	R186	05/11/2015	7.73	Call	Bond Future	712.6000		0.7126	610.8800	0.6109	(14.274)	0	0	169
2015/08/05	R186	05/11/2015	8.45	Put	Bond Future	1,582.0400		1.5820	1,791.7400	1.7917	13.255	0	0	6,308
2015/08/05	R186	05/11/2015	8.85	Call	Bond Future	5,248.8600		5.2489	4,898.5500	4.8986	(6.674)	0	0	0
2015/08/05	R186	05/11/2015	9.00	Call	Bond Future	6,170.6600		6.1707	5,792.8900	5.7929	(6.122)	0	0	0
2015/08/05	R186	05/11/2015	8.25	Call	Bond Future	2,201.1800		2.2012	1,973.4600	1.9735	(10.345)	0	0	0
2015/08/05	R186	05/11/2015	7.75	Call	Bond Future	750.1700		0.7502	644.4600	0.6445	(14.091)	0	0	1,200
2015/08/05	R186	05/11/2015	7.86	Put	Bond Future	4,235.0400		4.2350	4,578.0200	4.5780	8.099	0	0	0
2015/08/05	R186	05/11/2015	7.73	Put	Bond Future	5,044.3600		5.0444	5,415.7200	5.4157	7.362	0	0	0
2015/08/05	R186	05/11/2015	8.22	Put	Bond Future	2,413.5500		2.4135	2,666.7000	2.6667	10.489	0	0	1,090
2015/08/05	R186	05/11/2015	8.26	Call	Bond Future	2,240.9100		2.2409	2,011.2400	2.0112	(10.249)	0	0	0
2015/08/05	R186	05/11/2015	8.50	Call	Bond Future	3,311.3500		3.3113	3,039.2400	3.0392	(8.217)	0	0	0
2015/08/05	R186	05/11/2015	8.55	Call	Bond Future	3,565.5300		3.5655	3,281.2600	3.2813	(7.973)	0	0	0
2015/08/05	R186	04/02/2016	7.50	Call	Bond Future	807.9900		0.8080	718.1400	0.7181	(11.120)	0	0	0
2015/08/05	R186	04/02/2016			Bond Future	8.3082		116.8990	8.3704	116.4156	0.749	0.0000	0.0000	6,262
2015/08/05	R186	04/02/2016	7.51	Call	Bond Future	824.3400		0.8243	733.2700	0.7333	(11.048)	0	0	0
2015/08/05	R186	04/02/2016	7.49	Call	Bond Future	792.5800		0.7926	703.4700	0.7035	(11.243)	0	0	0
2015/08/05	R186	04/02/2016	7.50	Put	Bond Future	7,348.4500		7.3485	7,742.0100	7.7420	5.356	0	0	0
2015/08/05	R186	04/02/2016	7.49	Put	Bond Future	7,417.0600		7.4171	7,811.3600	7.8114	5.316	0	0	0
2015/08/05	R186	04/02/2016	7.51	Put	Bond Future	7,280.8600		7.2809	7,673.2000	7.6732	5.389	0	0	0
2015/08/05	R186	05/05/2016			Bond Future	8.3466		118.9949	8.4115	118.5007	0.777	0.0000	0.0000	0
2015/08/05	R186	05/05/2016	8.34	Call	Bond Future	3,736.2500		3.7363	3,517.1800	3.5172	(5.863)	0	0	0
2015/08/05	R186	05/05/2016	8.35	Call	Bond Future	3,774.4700		3.7745	3,555.8400	3.5558	(5.792)	0	0	0
2015/08/05	R186	05/05/2016	8.33	Call	Bond Future	3,698.2600		3.6983	3,479.1500	3.4792	(5.925)	0	0	0
2015/08/05	R186	05/05/2016	8.35	Put	Bond Future	3,748.6400		3.7486	4,024.2400	4.0242	7.352	0	0	0
2015/08/05	R186	05/05/2016	7.56	Put	Bond Future	7,662.8700		7.6629	8,038.5000	8.0385	4.902	0	0	0
2015/08/05	R186	05/05/2016	8.34	Put	Bond Future	3,786.8700		3.7869	4,062.0300	4.0620	7.266	0	0	0
2015/08/05	R186	05/05/2016	7.56	Call	Bond Future	1,431.6300		1.4316	1,313.0300	1.3130	(8.284)	0	0	0
2015/08/05	R186	05/05/2016	8.33	Put	Bond Future	3,825.3900		3.8254	4,100.5100	4.1005	7.192	0	0	0
2015/08/05	R186	04/08/2016	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R186	04/08/2016			Bond Future	8.3863		115.8591	8.4536	115.3573	0.801	0.0000	0.0000	0
2015/08/05	R186	04/08/2016	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R186	04/08/2016	8.51	Call	Bond Future	921.0700		0.9211	419.2500	0.4192	(54.482)	0	0	0
2015/08/05	R186	04/08/2016	8.49	Call	Bond Future	772.7700		0.7728	270.9500	0.2709	(64.938)	0	0	0
2015/08/05	R186	04/08/2016	8.50	Call	Bond Future	846.9500		0.8469	345.1300	0.3451	(59.250)	0	0	0

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2015/08/05	R186	04/08/2016	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R197	06/08/2015	288.00	Call	Bond Future	5,552.3300	5.5523	5,498.3900	5.4984	(0.971)	0	0	0
2015/08/05	R197	06/08/2015			Bond Future	293.5523	293.5523	293.4984	293.4984	(0.018)	0.0000	0.0000	929
2015/08/05	R197	06/08/2015	288.01	Call	Bond Future	5,542.3300	5.5423	5,488.3900	5.4884	(0.973)	0	0	0
2015/08/05	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R197	06/08/2015	287.99	Call	Bond Future	5,562.3300	5.5623	5,508.3900	5.5084	(0.970)	0	0	0
2015/08/05	R197	05/11/2015	295.00	Call	Bond Future	3,294.9900	3.2950	3,233.8400	3.2338	(1.856)	0	0	0
2015/08/05	R197	05/11/2015			Bond Future	298.2950	298.2950	298.2338	298.2338	(0.020)	0.0000	0.0000	927
2015/08/05	R197	05/11/2015	294.99	Call	Bond Future	3,304.9900	3.3050	3,243.8400	3.2438	(1.850)	0	0	0
2015/08/05	R197	05/11/2015	295.01	Call	Bond Future	3,284.9900	3.2850	3,223.8400	3.2238	(1.861)	0	0	0
2015/08/05	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R197	04/02/2016	297.00	Call	Bond Future	93.2500	0.0932	25.9500	0.0260	(72.172)	0	0	0
2015/08/05	R197	04/02/2016			Bond Future	297.0933	297.0933	297.0260	297.0260	(0.023)	0.0000	0.0000	0
2015/08/05	R197	04/02/2016	296.99	Call	Bond Future	103.2500	0.1032	35.9500	0.0360	(65.182)	0	0	0
2015/08/05	R197	04/02/2016	297.01	Call	Bond Future	83.2500	0.0832	15.9500	0.0160	(80.841)	0	0	0
2015/08/05	R197	04/02/2016	296.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R197	04/02/2016	297.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R197	04/02/2016	297.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	06/08/2015			Bond Future	238.5592	238.5592	238.5222	238.5222	(0.016)	0.0000	0.0000	345
2015/08/05	R202	06/08/2015	239.99	Put	Bond Future	1,430.7700	1.4308	1,467.8100	1.4678	2.589	0	0	0
2015/08/05	R202	06/08/2015	240.00	Put	Bond Future	1,440.7700	1.4408	1,477.8100	1.4778	2.571	0	0	0
2015/08/05	R202	06/08/2015	240.01	Put	Bond Future	1,450.7700	1.4508	1,487.8100	1.4878	2.553	0	0	0
2015/08/05	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	05/11/2015			Bond Future	242.4136	242.4136	242.3703	242.3703	(0.018)	0.0000	0.0000	52,921
2015/08/05	R202	05/11/2015	245.99	Put	Bond Future	3,576.3900	3.5764	3,619.7100	3.6197	1.211	0	0	0
2015/08/05	R202	05/11/2015	246.01	Put	Bond Future	3,596.3900	3.5964	3,639.7100	3.6397	1.205	0	0	0
2015/08/05	R202	05/11/2015	246.00	Put	Bond Future	3,586.3900	3.5864	3,629.7100	3.6297	1.208	0	0	0
2015/08/05	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	04/02/2016			Bond Future	243.2260	243.2260	243.1780	243.1780	(0.020)	0.0000	0.0000	0
2015/08/05	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R202	04/02/2016	239.99	Call	Bond Future	3,235.9500	3.2360	3,187.9900	3.1880	(1.482)	0	0	0
2015/08/05	R202	04/02/2016	240.00	Call	Bond Future	3,225.9500	3.2260	3,177.9900	3.1780	(1.487)	0	0	0
2015/08/05	R202	04/02/2016	240.01	Call	Bond Future	3,215.9500	3.2160	3,167.9900	3.1680	(1.491)	0	0	0
2015/08/05	R203	06/08/2015	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R203	06/08/2015	6.75	Put	Bond Future	906.9800	0.9070	1,014.2900	1.0143	11.832	0	0	0

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2015/08/05	R203	06/08/2015	7.84	Call	Bond Future	1,199.3700		1.1994	1,092.0600	1.0921	(8.947)	0	0	0
2015/08/05	R203	06/08/2015			Bond Future	7.2158		105.3274	7.2713	105.2201	0.769	0.0000	0.0000	16,356
2015/08/05	R203	06/08/2015	6.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R203	06/08/2015	6.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R203	06/08/2015	6.74	Put	Bond Future	926.5700		0.9266	1,033.8800	1.0339	11.581	0	0	0
2015/08/05	R203	06/08/2015	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2015/08/05	R203	06/08/2015	6.76	Put	Bond Future	887.4000		0.8874	994.7100	0.9947	12.093	0	0	0
2015/08/05	R203	05/11/2015	5.99	Call	Bond Future	4.0800		0.0041	2.8100	0.0028	(31.127)	0	0	0
2015/08/05	R203	05/11/2015	6.00	Put	Bond Future	2,283.6600		2.2837	2,393.5500	2.3935	4.812	0	0	0
2015/08/05	R203	05/11/2015			Bond Future	7.3074		102.8542	7.3722	102.7430	0.886	0.0000	0.0000	14,092
2015/08/05	R203	05/11/2015	6.00	Call	Bond Future	4.2900		0.0043	2.9600	0.0030	(31.002)	0	0	0
2015/08/05	R203	05/11/2015	6.01	Call	Bond Future	4.5100		0.0045	3.1200	0.0031	(30.820)	0	0	0
2015/08/05	R203	05/11/2015	5.99	Put	Bond Future	2,301.1400		2.3011	2,411.0900	2.4111	4.778	0	0	0
2015/08/05	R203	05/11/2015	6.01	Put	Bond Future	2,266.1900		2.2662	2,376.0200	2.3760	4.846	0	0	0
2015/08/05	R203	04/02/2016	7.26	Put	Bond Future	529.0000		0.5290	594.2300	0.5942	12.331	0	0	0
2015/08/05	R203	04/02/2016	7.25	Put	Bond Future	537.1400		0.5371	603.0000	0.6030	12.261	0	0	0
2015/08/05	R203	04/02/2016			Bond Future	7.3696		104.6234	7.4466	104.5084	1.045	0.0000	0.0000	0
2015/08/05	R203	04/02/2016	7.26	Call	Bond Future	365.0600		0.3651	315.2300	0.3152	(13.650)	0	0	0
2015/08/05	R203	04/02/2016	7.24	Call	Bond Future	351.4700		0.3515	302.8800	0.3029	(13.825)	0	0	0
2015/08/05	R203	04/02/2016	7.25	Call	Bond Future	358.2200		0.3582	309.0200	0.3090	(13.735)	0	0	0
2015/08/05	R203	04/02/2016	7.24	Put	Bond Future	545.3800		0.5454	611.8500	0.6119	12.188	0	0	0
2015/08/05	R203	05/05/2016	7.25	Put	Bond Future	619.7000		0.6197	686.2800	0.6863	10.744	0	0	0
2015/08/05	R203	05/05/2016			Bond Future	7.3862		102.3288	7.4798	102.2098	1.267	0.0000	0.0000	0
2015/08/05	R203	05/05/2016	7.26	Call	Bond Future	452.2500		0.4523	399.3500	0.3994	(11.697)	0	0	0
2015/08/05	R203	05/05/2016	7.24	Call	Bond Future	440.1800		0.4402	388.2000	0.3882	(11.809)	0	0	0
2015/08/05	R203	05/05/2016	7.25	Call	Bond Future	446.1900		0.4462	393.7600	0.3938	(11.751)	0	0	0
2015/08/05	R203	05/05/2016	7.26	Put	Bond Future	613.0100		0.6130	679.1200	0.6791	10.784	0	0	0
2015/08/05	R203	05/05/2016	7.24	Put	Bond Future	626.4500		0.6265	693.4800	0.6935	10.700	0	0	0
2015/08/05	R204	06/08/2015	7.74	Call	Bond Future	601.6500		0.6016	422.5400	0.4225	(29.770)	0	0	0
2015/08/05	R204	06/08/2015	7.75	Put	Bond Future	0.8400		0.0008	0.5400	0.0005	(35.714)	0	0	0
2015/08/05	R204	06/08/2015			Bond Future	7.5353		102.4778	7.5961	102.2990	0.807	0.0000	0.0000	4,023
2015/08/05	R204	06/08/2015	8.41	Call	Bond Future	2,536.0300		2.5360	2,357.2300	2.3572	(7.050)	0	0	0
2015/08/05	R204	06/08/2015	7.74	Put	Bond Future	1.1600		0.0012	0.8500	0.0009	(26.724)	0	0	0
2015/08/05	R204	06/08/2015	7.76	Put	Bond Future	0.6100		0.0006	0.3400	0.0003	(44.262)	0	0	0
2015/08/05	R204	06/08/2015	8.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	699
2015/08/05	R204	06/08/2015	7.75	Call	Bond Future	630.5600		0.6306	451.4600	0.4515	(28.403)	0	0	0
2015/08/05	R204	06/08/2015	7.76	Call	Bond Future	659.5500		0.6595	480.4800	0.4805	(27.150)	0	0	0
2015/08/05	R204	05/11/2015			Bond Future	7.6204		104.1250	7.6875	103.9412	0.880	0.0000	0.0000	14,817
2015/08/05	R204	05/11/2015	6.25	Call	Bond Future	7.4900		0.0075	5.0800	0.0051	(32.176)	0	0	0
2015/08/05	R204	05/11/2015	6.24	Put	Bond Future	3,884.3800		3.8844	4,065.9200	4.0659	4.674	0	0	0
2015/08/05	R204	05/11/2015	6.26	Put	Bond Future	3,827.6100		3.8276	4,008.9500	4.0089	4.738	0	0	0
2015/08/05	R204	05/11/2015	6.25	Put	Bond Future	3,855.9900		3.8560	4,037.4300	4.0374	4.705	0	0	0
2015/08/05	R204	05/11/2015	6.26	Call	Bond Future	7.8500		0.0079	5.3400	0.0053	(31.975)	0	0	0
2015/08/05	R204	05/11/2015	6.24	Call	Bond Future	7.1400		0.0071	4.8300	0.0048	(32.353)	0	0	0
2015/08/05	R204	04/02/2016	7.50	Call	Bond Future	622.9900		0.6230	545.6000	0.5456	(12.422)	0	0	0
2015/08/05	R204	04/02/2016			Bond Future	7.6833		101.8784	7.7577	101.6895	0.968	0.0000	0.0000	0
2015/08/05	R204	04/02/2016	7.51	Call	Bond Future	634.0400		0.6340	555.4700	0.5555	(12.392)	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
2015/08/05	R204	04/02/2016	7.49	Put	Bond Future	1,105.0400	1.1050	1,217.1600	1.2172	10.146	0	0	0
2015/08/05	R204	04/02/2016	7.51	Put	Bond Future	1,075.6100	1.0756	1,185.9200	1.1859	10.256	0	0	0
2015/08/05	R204	04/02/2016	7.49	Call	Bond Future	612.3500	0.6123	535.5900	0.5356	(12.535)	0	0	0
2015/08/05	R204	04/02/2016	7.50	Put	Bond Future	1,090.1200	1.0901	1,201.6100	1.2016	10.227	0	0	0
2015/08/05	R204	05/05/2016	7.75	Call	Bond Future	1,079.5200	1.0795	977.2300	0.9772	(9.476)	0	0	0
2015/08/05	R204	05/05/2016			Bond Future	7.7266	103.7049	7.8097	103.5108	1.076	0.0000	0.0000	0
2015/08/05	R204	05/05/2016	7.76	Call	Bond Future	1,092.0300	1.0920	989.0600	0.9891	(9.429)	0	0	0
2015/08/05	R204	05/05/2016	7.74	Put	Bond Future	1,035.6600	1.0357	1,128.5300	1.1285	8.967	0	0	0
2015/08/05	R204	05/05/2016	7.76	Put	Bond Future	1,013.8800	1.0139	1,105.0200	1.1050	8.989	0	0	0
2015/08/05	R204	05/05/2016	7.74	Call	Bond Future	1,067.0800	1.0671	965.8400	0.9658	(9.488)	0	0	0
2015/08/05	R204	05/05/2016	7.75	Put	Bond Future	1,024.7300	1.0247	1,116.5500	1.1166	8.960	0	0	0
2015/08/05	R207	06/08/2015	7.76	Call	Bond Future	144.9700	0.1450	34.1200	0.0341	(76.464)	0	0	0
2015/08/05	R207	06/08/2015			Bond Future	7.7548	98.6824	7.8060	98.4960	0.660	7.7463	7.7463	2,090
2015/08/05	R207	06/08/2015	7.74	Call	Bond Future	109.9400	0.1099	19.6700	0.0197	(82.108)	0	0	0
2015/08/05	R207	06/08/2015	7.75	Call	Bond Future	126.6800	0.1267	26.1200	0.0261	(79.381)	0	0	0
2015/08/05	R207	06/08/2015	7.46	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	70
2015/08/05	R207	06/08/2015	7.74	Put	Bond Future	163.8600	0.1639	260.0200	0.2600	58.684	0	0	0
2015/08/05	R207	06/08/2015	7.46	Put	Bond Future	1,081.6300	1.0816	1,268.0000	1.2680	17.230	0	0	0
2015/08/05	R207	06/08/2015	7.76	Put	Bond Future	125.9800	0.1260	201.5600	0.2016	59.994	0	0	0
2015/08/05	R207	06/08/2015	7.75	Put	Bond Future	144.1300	0.1441	230.0000	0.2300	59.578	0	0	0
2015/08/05	R207	05/11/2015	7.76	Call	Bond Future	778.9500	0.7789	687.3000	0.6873	(11.766)	0	0	0
2015/08/05	R207	05/11/2015			Bond Future	7.8318	100.2686	7.8871	100.0771	0.706	0.0000	0.0000	37,422
2015/08/05	R207	05/11/2015	7.74	Call	Bond Future	747.1800	0.7472	657.9200	0.6579	(11.946)	0	0	0
2015/08/05	R207	05/11/2015	7.50	Call	Bond Future	429.6500	0.4297	368.2200	0.3682	(14.298)	0	0	19
2015/08/05	R207	05/11/2015	7.75	Call	Bond Future	762.9600	0.7630	672.5100	0.6725	(11.855)	0	0	0
2015/08/05	R207	05/11/2015	7.43	Call	Bond Future	358.3900	0.3584	304.4700	0.3045	(15.045)	0	0	53
2015/08/05	R207	05/11/2015	7.74	Put	Bond Future	1,065.8100	1.0658	1,168.0400	1.1680	9.592	0	0	0
2015/08/05	R207	05/11/2015	7.76	Put	Bond Future	1,028.0400	1.0280	1,127.8800	1.1279	9.712	0	0	0
2015/08/05	R207	05/11/2015	7.43	Put	Bond Future	1,762.6000	1.7626	1,900.1700	1.9002	7.805	0	0	0
2015/08/05	R207	05/11/2015	7.75	Put	Bond Future	1,046.8100	1.0468	1,147.8500	1.1478	9.652	0	0	0
2015/08/05	R207	05/11/2015	7.50	Put	Bond Future	1,587.4600	1.5875	1,717.5200	1.7175	8.193	0	0	0
2015/08/05	R207	04/02/2016	7.49	Put	Bond Future	1,920.2400	1.9202	2,050.5500	2.0506	6.786	0	0	0
2015/08/05	R207	04/02/2016	7.27	Put	Bond Future	2,449.0300	2.4490	2,597.3300	2.5973	6.055	0	0	0
2015/08/05	R207	04/02/2016			Bond Future	7.8934	98.3510	7.9533	98.1544	0.760	0.0000	0.0000	0
2015/08/05	R207	04/02/2016	7.51	Put	Bond Future	1,875.7500	1.8757	2,004.3300	2.0043	6.855	0	0	0
2015/08/05	R207	04/02/2016	7.27	Call	Bond Future	377.0400	0.3770	328.7500	0.3288	(12.808)	0	0	43
2015/08/05	R207	04/02/2016	7.50	Call	Bond Future	596.5900	0.5966	529.4400	0.5294	(11.256)	0	0	19
2015/08/05	R207	04/02/2016	7.51	Call	Bond Future	607.7600	0.6078	539.7500	0.5398	(11.190)	0	0	0
2015/08/05	R207	04/02/2016	7.49	Call	Bond Future	585.5500	0.5855	519.2700	0.5193	(11.319)	0	0	0
2015/08/05	R207	04/02/2016	7.50	Put	Bond Future	1,897.9200	1.8979	2,027.3600	2.0274	6.820	0	0	0
2015/08/05	R207	05/05/2016	7.86	Put	Bond Future	1,557.4600	1.5575	1,660.5500	1.6606	6.619	0	0	0
2015/08/05	R207	05/05/2016			Bond Future	7.9445	100.1143	8.0098	99.9125	0.821	0.0000	0.0000	0
2015/08/05	R207	05/05/2016	7.85	Put	Bond Future	1,573.5000	1.5735	1,677.3000	1.6773	6.597	0	0	0
2015/08/05	R207	05/05/2016	7.56	Put	Bond Future	2,090.3100	2.0903	2,213.3700	2.2134	5.887	0	0	0
2015/08/05	R207	05/05/2016	7.84	Put	Bond Future	1,589.6600	1.5897	1,694.1700	1.6942	6.574	0	0	0
2015/08/05	R207	05/05/2016	7.56	Call	Bond Future	889.9900	0.8900	811.1600	0.8112	(8.857)	0	0	43
2015/08/05	R207	05/05/2016	7.85	Call	Bond Future	1,280.1200	1.2801	1,182.0300	1.1820	(7.663)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/05	R207	05/05/2016	7.86	Call	Bond Future	1,295.1700		1.2952	1,196.3700	1.1964	(7.628)	0	0	0
2015/08/05	R207	05/05/2016	7.84	Call	Bond Future	1,265.1700		1.2652	1,167.7900	1.1678	(7.697)	0	0	0
2015/08/05	R207	04/08/2016			Bond Future	7.9999		98.2928	8.0702	98.0884	0.879	0.0000	0.0000	0
2015/08/05	R207	04/08/2016	7.99	Put	Bond Future	28.7700		0.0288	233.1700	0.2332	710.462	0	0	0
2015/08/05	R207	04/08/2016	8.01	Put	Bond Future	0.0000		0.0000	174.9900	0.1750	100.000	0	0	0
2015/08/05	R207	04/08/2016	8.00	Put	Bond Future	0.0000		0.0000	204.0800	0.2041	100.000	0	0	0
2015/08/05	R207	04/08/2016	8.01	Call	Bond Future	29.4100		0.0294	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	R207	04/08/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R207	04/08/2016	8.00	Call	Bond Future	0.3200		0.0003	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	R208	06/08/2015			Bond Future	7.8795		97.3986	7.9309	97.1754	0.653	7.8858	7.8858	21,662
2015/08/05	R208	06/08/2015	8.00	Call	Bond Future	542.0100		0.5420	321.6800	0.3217	(40.651)	0	0	0
2015/08/05	R208	06/08/2015	8.01	Call	Bond Future	581.0800		0.5811	358.9400	0.3589	(38.229)	0	0	0
2015/08/05	R208	06/08/2015	8.85	Call	Bond Future	4,102.7200		4.1027	3,879.6000	3.8796	(5.438)	0	0	0
2015/08/05	R208	06/08/2015	7.99	Call	Bond Future	503.7500		0.5038	285.9100	0.2859	(43.244)	0	0	0
2015/08/05	R208	06/08/2015	8.01	Put	Bond Future	16.3700		0.0164	17.3500	0.0174	5.987	0	0	0
2015/08/05	R208	06/08/2015	8.00	Put	Bond Future	20.4100		0.0204	23.2000	0.0232	13.670	0	0	0
2015/08/05	R208	06/08/2015	7.99	Put	Bond Future	25.3000		0.0253	30.5800	0.0306	20.870	0	0	0
2015/08/05	R208	06/08/2015	8.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	198
2015/08/05	R208	05/11/2015			Bond Future	7.9508		95.5645	8.0056	95.3357	0.690	7.9528	7.9528	40,209
2015/08/05	R208	05/11/2015	8.48	Call	Bond Future	2,545.1600		2.5452	2,361.1500	2.3612	(7.230)	0	0	0
2015/08/05	R208	05/11/2015	7.74	Put	Bond Future	1,602.1600		1.6022	1,738.7700	1.7388	8.527	0	0	0
2015/08/05	R208	05/11/2015	7.75	Call	Bond Future	732.8800		0.7329	639.1800	0.6392	(12.785)	0	0	0
2015/08/05	R208	05/11/2015	7.76	Call	Bond Future	749.2000		0.7492	654.3000	0.6543	(12.667)	0	0	0
2015/08/05	R208	05/11/2015	8.48	Put	Bond Future	364.8000		0.3648	409.5400	0.4095	12.264	0	0	2,200
2015/08/05	R208	05/11/2015	7.74	Call	Bond Future	716.6200		0.7166	624.4800	0.6245	(12.858)	0	0	0
2015/08/05	R208	05/11/2015	7.76	Put	Bond Future	1,550.2800		1.5503	1,684.1300	1.6841	8.634	0	0	0
2015/08/05	R208	05/11/2015	7.75	Put	Bond Future	1,576.1800		1.5762	1,711.2300	1.7112	8.568	0	0	0
2015/08/05	R208	04/02/2016			Bond Future	8.0071		97.2084	8.0656	96.9739	0.730	0.0000	0.0000	0
2015/08/05	R208	04/02/2016	7.74	Put	Bond Future	2,077.5700		2.0776	2,216.5500	2.2166	6.690	0	0	0
2015/08/05	R208	04/02/2016	7.76	Put	Bond Future	2,028.3600		2.0284	2,165.3100	2.1653	6.752	0	0	0
2015/08/05	R208	04/02/2016	7.75	Put	Bond Future	2,052.8700		2.0529	2,190.8300	2.1908	6.720	0	0	0
2015/08/05	R208	04/02/2016	7.76	Call	Bond Future	1,029.7100		1.0297	932.2000	0.9322	(9.470)	0	0	0
2015/08/05	R208	04/02/2016	7.74	Call	Bond Future	997.5500		0.9975	902.0700	0.9021	(9.571)	0	0	0
2015/08/05	R208	04/02/2016	7.75	Call	Bond Future	1,013.5500		1.0136	917.0500	0.9170	(9.521)	0	0	0
2015/08/05	R208	05/05/2016	8.00	Put	Bond Future	1,886.1800		1.8862	2,004.4400	2.0044	6.270	0	0	0
2015/08/05	R208	05/05/2016	7.99	Call	Bond Future	1,668.6400		1.6686	1,547.3600	1.5474	(7.268)	0	0	0
2015/08/05	R208	05/05/2016			Bond Future	8.0515		95.5493	8.1140	95.3090	0.776	0.0000	0.0000	0
2015/08/05	R208	05/05/2016	8.00	Call	Bond Future	1,687.5100		1.6875	1,565.3900	1.5654	(7.237)	0	0	0
2015/08/05	R208	05/05/2016	8.01	Call	Bond Future	1,707.1700		1.7072	1,584.2100	1.5842	(7.203)	0	0	0
2015/08/05	R208	05/05/2016	7.99	Put	Bond Future	1,905.9400		1.9059	2,025.0400	2.0250	6.249	0	0	0
2015/08/05	R208	05/05/2016	8.01	Put	Bond Future	1,867.2200		1.8672	1,984.6400	1.9846	6.288	0	0	0
2015/08/05	R209	06/08/2015	8.71	Put	Bond Future	492.7700		0.4928	664.7300	0.6647	34.897	0	0	0
2015/08/05	R209	06/08/2015	8.99	Put	Bond Future	3.1700		0.0032	0.8100	0.0008	(74.448)	0	0	0
2015/08/05	R209	06/08/2015			Bond Future	8.7482		78.5986	8.7907	78.2711	0.485	0.0000	0.0000	18,194
2015/08/05	R209	06/08/2015	9.01	Put	Bond Future	1.8300		0.0018	0.3500	0.0004	(80.874)	0	0	0
2015/08/05	R209	06/08/2015	9.16	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	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
2015/08/05	R209	06/08/2015	9.90	Call	Bond Future	8,173.2500	8.1733	7,845.7200	7.8457	(4.007)	0	0	0
2015/08/05	R209	06/08/2015	9.00	Call	Bond Future	1,913.5900	1.9136	1,584.1900	1.5842	(17.214)	0	0	0
2015/08/05	R209	06/08/2015	8.71	Call	Bond Future	196.4900	0.1965	40.9200	0.0409	(79.175)	0	0	640
2015/08/05	R209	06/08/2015	9.01	Call	Bond Future	1,987.3900	1.9874	1,658.3800	1.6584	(16.555)	0	0	0
2015/08/05	R209	06/08/2015	8.99	Call	Bond Future	1,839.8600	1.8399	1,509.9700	1.5100	(17.930)	0	0	0
2015/08/05	R209	06/08/2015	9.00	Put	Bond Future	2.4100	0.0024	0.5400	0.0005	(77.593)	0	0	0
2015/08/05	R209	06/08/2015	9.16	Call	Bond Future	3,087.7800	3.0878	2,760.2400	2.7602	(10.608)	0	0	0
2015/08/05	R209	06/08/2015	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,914
2015/08/05	R209	05/11/2015	9.25	Call	Bond Future	4,343.9800	4.3440	4,089.5500	4.0895	(5.857)	0	0	0
2015/08/05	R209	05/11/2015	7.99	Put	Bond Future	6,986.7600	6.9868	7,269.5500	7.2696	4.048	0	0	0
2015/08/05	R209	05/11/2015			Bond Future	8.8005	76.7141	8.8443	76.3797	0.498	0.0000	0.0000	24,850
2015/08/05	R209	05/11/2015	9.16	Put	Bond Future	1,208.8700	1.2089	1,301.0300	1.3010	7.624	0	0	640
2015/08/05	R209	05/11/2015	8.01	Put	Bond Future	6,835.6500	6.8357	7,116.0900	7.1161	4.103	0	0	0
2015/08/05	R209	05/11/2015	8.50	Put	Bond Future	3,679.1700	3.6792	3,884.0900	3.8841	5.570	0	0	0
2015/08/05	R209	05/11/2015	9.25	Put	Bond Future	1,017.8000	1.0178	1,097.7600	1.0978	7.856	0	0	900
2015/08/05	R209	05/11/2015	7.99	Call	Bond Future	379.9300	0.3799	328.3300	0.3283	(13.581)	0	0	0
2015/08/05	R209	05/11/2015	8.00	Put	Bond Future	6,910.7900	6.9108	7,192.4400	7.1924	4.076	0	0	0
2015/08/05	R209	05/11/2015	8.00	Call	Bond Future	390.6300	0.3906	337.8900	0.3379	(13.501)	0	0	0
2015/08/05	R209	05/11/2015	9.16	Call	Bond Future	3,887.1600	3.8872	3,644.9300	3.6449	(6.232)	0	0	0
2015/08/05	R209	05/11/2015	8.01	Call	Bond Future	402.0200	0.4020	348.0700	0.3481	(13.420)	0	0	0
2015/08/05	R209	05/11/2015	8.50	Call	Bond Future	1,325.5100	1.3255	1,196.0400	1.1960	(9.768)	0	0	900
2015/08/05	R209	04/02/2016	8.74	Call	Bond Future	2,907.8000	2.9078	2,732.7100	2.7327	(6.021)	0	0	0
2015/08/05	R209	04/02/2016	8.75	Put	Bond Future	3,670.3100	3.6703	3,835.5000	3.8355	4.501	0	0	0
2015/08/05	R209	04/02/2016			Bond Future	8.8452	78.0338	8.8904	77.6923	0.511	0.0000	0.0000	400
2015/08/05	R209	04/02/2016	8.75	Call	Bond Future	2,942.9400	2.9429	2,766.5800	2.7666	(5.993)	0	0	0
2015/08/05	R209	04/02/2016	9.52	Put	Bond Future	1,441.6700	1.4417	1,521.7500	1.5218	5.555	0	0	2,200
2015/08/05	R209	04/02/2016	8.76	Call	Bond Future	2,978.3200	2.9783	2,800.6800	2.8007	(5.964)	0	0	0
2015/08/05	R209	04/02/2016	8.74	Put	Bond Future	3,712.1500	3.7121	3,878.6100	3.8786	4.484	0	0	0
2015/08/05	R209	04/02/2016	9.52	Call	Bond Future	6,306.8700	6.3069	6,045.4000	6.0454	(4.146)	0	0	0
2015/08/05	R209	04/02/2016	8.76	Put	Bond Future	3,628.8200	3.6288	3,792.7300	3.7927	4.517	0	0	0
2015/08/05	R209	05/05/2016			Bond Future	8.8842	76.2832	8.9308	75.9341	0.525	0.0000	0.0000	0
2015/08/05	R209	05/05/2016	9.00	Call	Bond Future	4,375.9100	4.3759	4,170.3300	4.1703	(4.698)	0	0	0
2015/08/05	R209	05/05/2016	8.99	Put	Bond Future	3,547.7900	3.5478	3,692.3000	3.6923	4.073	0	0	0
2015/08/05	R209	05/05/2016	9.01	Put	Bond Future	3,479.4200	3.4794	3,621.8700	3.6219	4.094	0	0	0
2015/08/05	R209	05/05/2016	9.00	Put	Bond Future	3,512.6900	3.5127	3,656.1600	3.6562	4.084	0	0	0
2015/08/05	R209	05/05/2016	9.01	Call	Bond Future	4,416.4600	4.4165	4,209.8600	4.2099	(4.678)	0	0	0
2015/08/05	R209	05/05/2016	8.99	Call	Bond Future	4,337.0800	4.3371	4,132.5400	4.1325	(4.716)	0	0	0
2015/08/05	R210	06/08/2015	179.01	Call	Bond Future	3,620.3500	3.6204	3,587.8400	3.5878	(0.898)	0	0	0
2015/08/05	R210	06/08/2015			Bond Future	182.6303	182.6303	182.5978	182.5978	(0.018)	0.0000	0.0000	751
2015/08/05	R210	06/08/2015	178.99	Call	Bond Future	3,640.3500	3.6404	3,607.8400	3.6078	(0.893)	0	0	0
2015/08/05	R210	06/08/2015	179.00	Call	Bond Future	3,630.3500	3.6304	3,597.8400	3.5978	(0.896)	0	0	0
2015/08/05	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R210	05/11/2015			Bond Future	183.4458	183.4458	183.4088	183.4088	(0.020)	0.0000	0.0000	1,698
2015/08/05	R210	05/11/2015	182.00	Call	Bond Future	1,445.7600	1.4458	1,408.8000	1.4088	(2.556)	0	0	0
2015/08/05	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/05	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R210	05/11/2015	182.01	Call	Bond Future	1,435.7600	1.4358	1,398.8000	1.3988	(2.574)	0	0	0
2015/08/05	R210	05/11/2015	181.99	Call	Bond Future	1,455.7600	1.4558	1,418.8000	1.4188	(2.539)	0	0	0
2015/08/05	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R210	04/02/2016			Bond Future	186.6155	186.6155	186.5747	186.5747	(0.022)	0.0000	0.0000	0
2015/08/05	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R210	04/02/2016	184.99	Call	Bond Future	1,625.5200	1.6255	1,584.7200	1.5847	(2.510)	0	0	0
2015/08/05	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R210	04/02/2016	185.00	Call	Bond Future	1,615.5200	1.6155	1,574.7200	1.5747	(2.526)	0	0	0
2015/08/05	R210	04/02/2016	185.01	Call	Bond Future	1,605.5200	1.6055	1,564.7200	1.5647	(2.541)	0	0	0
2015/08/05	R211	06/08/2015			Bond Future	134.3656	134.3656	134.3307	134.3307	(0.026)	0.0000	0.0000	1,120
2015/08/05	R211	06/08/2015	134.99	Put	Bond Future	624.3600	0.6244	659.2900	0.6593	5.595	0	0	0
2015/08/05	R211	06/08/2015	135.01	Put	Bond Future	644.3600	0.6444	679.2900	0.6793	5.421	0	0	0
2015/08/05	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R211	06/08/2015	135.00	Put	Bond Future	634.3600	0.6344	669.2900	0.6693	5.506	0	0	0
2015/08/05	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R211	05/11/2015			Bond Future	136.5365	136.5365	136.4980	136.4980	(0.028)	0.0000	0.0000	0
2015/08/05	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R211	05/11/2015	134.99	Call	Bond Future	1,546.4600	1.5465	1,508.0000	1.5080	(2.487)	0	0	0
2015/08/05	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R211	05/11/2015	135.00	Call	Bond Future	1,536.4600	1.5365	1,498.0000	1.4980	(2.503)	0	0	0
2015/08/05	R211	05/11/2015	135.01	Call	Bond Future	1,526.4600	1.5265	1,488.0000	1.4880	(2.520)	0	0	0
2015/08/05	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R211	04/02/2016			Bond Future	137.1990	137.1990	137.1576	137.1576	(0.030)	0.0000	0.0000	1,120
2015/08/05	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R211	04/02/2016	138.99	Put	Bond Future	1,791.0000	1.7910	1,832.4100	1.8324	2.312	0	0	0
2015/08/05	R211	04/02/2016	139.01	Put	Bond Future	1,811.0000	1.8110	1,852.4100	1.8524	2.287	0	0	0
2015/08/05	R211	04/02/2016	139.00	Put	Bond Future	1,801.0000	1.8010	1,842.4100	1.8424	2.299	0	0	0
2015/08/05	R212	06/08/2015	141.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R212	06/08/2015			Bond Future	141.3859	141.3859	141.3586	141.3586	(0.019)	0.0000	0.0000	1,045
2015/08/05	R212	06/08/2015	141.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R212	06/08/2015	140.99	Call	Bond Future	395.9300	0.3959	368.6100	0.3686	(6.900)	0	0	0
2015/08/05	R212	06/08/2015	141.00	Call	Bond Future	385.9300	0.3859	358.6100	0.3586	(7.079)	0	0	0
2015/08/05	R212	06/08/2015	141.01	Call	Bond Future	375.9300	0.3759	348.6100	0.3486	(7.267)	0	0	0
2015/08/05	R212	06/08/2015	140.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R212	05/11/2015			Bond Future	143.6702	143.6702	143.6393	143.6393	(0.021)	0.0000	0.0000	928
2015/08/05	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R212	05/11/2015	145.99	Put	Bond Future	2,319.8400	2.3198	2,350.6900	2.3507	1.330	0	0	0
2015/08/05	R212	05/11/2015	146.01	Put	Bond Future	2,339.8400	2.3398	2,370.6900	2.3707	1.318	0	0	0
2015/08/05	R212	05/11/2015	146.00	Put	Bond Future	2,329.8400	2.3298	2,360.6900	2.3607	1.324	0	0	0

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2015/08/05	R212	04/02/2016			Bond Future	144.2904	144.2904	144.2566	144.2566	(0.023)	0.0000	0.0000	0
2015/08/05	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R212	04/02/2016	145.99	Put	Bond Future	1,699.6200	1.6996	1,733.3900	1.7334	1.987	0	0	0
2015/08/05	R212	04/02/2016	146.01	Put	Bond Future	1,719.6200	1.7196	1,753.3900	1.7534	1.964	0	0	0
2015/08/05	R212	04/02/2016	146.00	Put	Bond Future	1,709.6200	1.7096	1,743.3900	1.7434	1.975	0	0	0
2015/08/05	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R213	06/08/2015			Bond Future	8.6184	89.4089	8.6707	89.0105	0.607	0.0000	0.0000	3,414
2015/08/05	R213	06/08/2015	8.49	Put	Bond Future	1,029.1400	1.0291	1,388.6200	1.3886	34.930	0	0	0
2015/08/05	R213	06/08/2015	8.51	Put	Bond Future	893.4200	0.8934	1,234.9900	1.2350	38.232	0	0	0
2015/08/05	R213	06/08/2015	8.49	Call	Bond Future	40.1000	0.0401	1.1600	0.0012	(97.107)	0	0	0
2015/08/05	R213	06/08/2015	8.50	Put	Bond Future	960.4500	0.9605	1,311.6200	1.3116	36.563	0	0	0
2015/08/05	R213	06/08/2015	8.50	Call	Bond Future	49.0200	0.0490	1.7700	0.0018	(96.389)	0	0	0
2015/08/05	R213	06/08/2015	8.51	Call	Bond Future	59.5000	0.0595	2.6500	0.0027	(95.546)	0	0	0
2015/08/05	R213	05/11/2015	7.76	Call	Bond Future	266.3800	0.2664	218.8200	0.2188	(17.854)	0	0	0
2015/08/05	R213	05/11/2015			Bond Future	8.6762	87.3017	8.7304	86.8950	0.624	0.0000	0.0000	19,120
2015/08/05	R213	05/11/2015	7.74	Call	Bond Future	250.6000	0.2506	205.3400	0.2053	(18.061)	0	0	0
2015/08/05	R213	05/11/2015	7.75	Call	Bond Future	258.2300	0.2582	211.8500	0.2118	(17.961)	0	0	0
2015/08/05	R213	05/11/2015	7.74	Put	Bond Future	7,735.9800	7.7360	8,097.3500	8.0974	4.671	0	0	0
2015/08/05	R213	05/11/2015	7.76	Put	Bond Future	7,582.5300	7.5825	7,941.6000	7.9416	4.735	0	0	0
2015/08/05	R213	05/11/2015	7.75	Put	Bond Future	7,658.9400	7.6589	8,019.1900	8.0192	4.704	0	0	0
2015/08/05	R213	04/02/2016			Bond Future	8.7275	88.8032	8.7835	88.3879	0.642	0.0000	0.0000	0
2015/08/05	R213	04/02/2016	8.75	Call	Bond Future	3,277.2600	3.2773	3,046.8400	3.0468	(7.031)	0	0	0
2015/08/05	R213	04/02/2016	8.74	Put	Bond Future	3,146.9900	3.1470	3,333.3900	3.3334	5.923	0	0	0
2015/08/05	R213	04/02/2016	8.76	Put	Bond Future	3,074.8700	3.0749	3,257.9400	3.2579	5.954	0	0	0
2015/08/05	R213	04/02/2016	8.75	Put	Bond Future	3,110.0200	3.1100	3,294.8800	3.2949	5.944	0	0	0
2015/08/05	R213	04/02/2016	8.76	Call	Bond Future	3,316.2600	3.3163	3,084.0500	3.0840	(7.002)	0	0	0
2015/08/05	R213	04/02/2016	8.74	Call	Bond Future	3,239.9900	3.2400	3,011.1100	3.0111	(7.064)	0	0	0
2015/08/05	R213	05/05/2016	8.74	Put	Bond Future	3,924.6500	3.9246	4,118.8700	4.1189	4.949	0	0	0
2015/08/05	R213	05/05/2016	8.76	Put	Bond Future	3,851.1300	3.8511	4,042.4300	4.0424	4.967	0	0	0
2015/08/05	R213	05/05/2016			Bond Future	8.7672	86.8459	8.8251	86.4216	0.660	0.0000	0.0000	0
2015/08/05	R213	05/05/2016	8.75	Put	Bond Future	3,886.8500	3.8869	4,079.7600	4.0798	4.963	0	0	0
2015/08/05	R213	05/05/2016	8.74	Call	Bond Future	3,724.1900	3.7242	3,494.1100	3.4941	(6.178)	0	0	0
2015/08/05	R213	05/05/2016	8.75	Call	Bond Future	3,760.1400	3.7601	3,528.7500	3.5288	(6.154)	0	0	0
2015/08/05	R213	05/05/2016	8.76	Call	Bond Future	3,798.0800	3.7981	3,565.0800	3.5651	(6.135)	0	0	0
2015/08/05	R214	06/08/2015	8.76	Put	Bond Future	472.7000	0.4727	667.9100	0.6679	41.297	0	0	0
2015/08/05	R214	06/08/2015			Bond Future	8.7880	79.7640	8.8356	79.3759	0.541	0.0000	0.0000	12,220
2015/08/05	R214	06/08/2015	8.75	Put	Bond Future	524.0800	0.5241	738.7600	0.7388	40.963	0	0	0
2015/08/05	R214	06/08/2015	8.74	Call	Bond Future	183.3700	0.1834	28.8400	0.0288	(84.272)	0	0	0
2015/08/05	R214	06/08/2015	8.75	Call	Bond Future	211.4900	0.2115	38.0900	0.0381	(81.990)	0	0	0
2015/08/05	R214	06/08/2015	8.76	Call	Bond Future	242.4900	0.2425	49.6200	0.0496	(79.537)	0	0	0
2015/08/05	R214	06/08/2015	8.74	Put	Bond Future	578.4700	0.5785	812.0200	0.8120	40.374	0	0	0
2015/08/05	R214	05/11/2015			Bond Future	8.8398	77.7549	8.8889	77.3589	0.555	0.0000	0.0000	12,095
2015/08/05	R214	05/11/2015	7.99	Put	Bond Future	7,784.8800	7.7849	8,127.1100	8.1271	4.396	0	0	0
2015/08/05	R214	05/11/2015	8.00	Put	Bond Future	7,701.3800	7.7014	8,042.3500	8.0424	4.427	0	0	0
2015/08/05	R214	05/11/2015	8.01	Put	Bond Future	7,618.7100	7.6187	7,958.3700	7.9584	4.458	0	0	0

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2015/08/05	R214	05/11/2015	7.99	Call	Bond Future	359.9500	0.3599	306.1400	0.3061	(14.949)	0	0	0
2015/08/05	R214	05/11/2015	8.00	Call	Bond Future	370.4300	0.3704	315.3600	0.3154	(14.867)	0	0	0
2015/08/05	R214	05/11/2015	8.01	Call	Bond Future	381.5700	0.3816	325.1900	0.3252	(14.776)	0	0	0
2015/08/05	R214	04/02/2016			Bond Future	8.8860	79.0923	8.9365	78.6879	0.569	0.0000	0.0000	4,620
2015/08/05	R214	04/02/2016	7.99	Put	Bond Future	8,732.2600	8.7323	9,047.4900	9.0475	3.610	0	0	0
2015/08/05	R214	04/02/2016	8.00	Call	Bond Future	967.2300	0.9672	876.9400	0.8769	(9.335)	0	0	0
2015/08/05	R214	04/02/2016	8.01	Call	Bond Future	985.0700	0.9851	893.5200	0.8935	(9.294)	0	0	0
2015/08/05	R214	04/02/2016	7.99	Call	Bond Future	950.4200	0.9504	861.3300	0.8613	(9.374)	0	0	0
2015/08/05	R214	04/02/2016	8.01	Put	Bond Future	8,579.5800	8.5796	8,892.3500	8.8924	3.646	0	0	0
2015/08/05	R214	04/02/2016	8.00	Put	Bond Future	8,655.3200	8.6553	8,969.3500	8.9693	3.628	0	0	0
2015/08/05	R214	05/05/2016	9.01	Call	Bond Future	4,545.7200	4.5457	4,307.7700	4.3078	(5.235)	0	0	0
2015/08/05	R214	05/05/2016			Bond Future	8.9222	77.2145	8.9742	76.8016	0.583	0.0000	0.0000	0
2015/08/05	R214	05/05/2016	8.99	Call	Bond Future	4,463.4400	4.4634	4,227.6800	4.2277	(5.282)	0	0	0
2015/08/05	R214	05/05/2016	9.00	Call	Bond Future	4,503.7000	4.5037	4,266.7200	4.2667	(5.262)	0	0	0
2015/08/05	R214	05/05/2016	8.99	Put	Bond Future	3,926.1700	3.9262	4,103.3400	4.1033	4.513	0	0	0
2015/08/05	R214	05/05/2016	9.01	Put	Bond Future	3,851.1500	3.8512	4,026.1300	4.0261	4.544	0	0	0
2015/08/05	R214	05/05/2016	9.00	Put	Bond Future	3,887.7100	3.8877	4,063.6600	4.0637	4.526	0	0	0
2015/08/05	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R248	06/08/2015			Bond Future	8.8632	102.7136	8.9107	102.2170	0.536	0.0000	0.0000	9,613
2015/08/05	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R248	06/08/2015	8.74	Put	Bond Future	1,308.2400	1.3082	1,804.8500	1.8049	37.960	0	0	0
2015/08/05	R248	06/08/2015	8.76	Put	Bond Future	1,093.7200	1.0937	1,590.3300	1.5903	45.406	0	0	0
2015/08/05	R248	06/08/2015	8.75	Put	Bond Future	1,200.8800	1.2009	1,697.4900	1.6975	41.354	0	0	0
2015/08/05	R248	05/11/2015	8.01	Put	Bond Future	10,269.2000	10.2692	10,775.8500	10.7759	4.934	0	0	0
2015/08/05	R248	05/11/2015			Bond Future	8.9168	99.9342	8.9658	99.4276	0.550	0.0000	0.0000	47,865
2015/08/05	R248	05/11/2015	8.00	Put	Bond Future	10,392.6600	10.3927	10,899.3100	10.8993	4.875	0	0	0
2015/08/05	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R248	05/11/2015	7.99	Put	Bond Future	10,516.3700	10.5164	11,023.0200	11.0230	4.818	0	0	0
2015/08/05	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	260.6700	0.2607	100.000	0	0	0
2015/08/05	R248	04/02/2016			Bond Future	8.9650	101.6530	9.0155	101.1357	0.564	0.0000	0.0000	0
2015/08/05	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	158.4600	0.1585	100.000	0	0	0
2015/08/05	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	56.4400	0.0564	100.000	0	0	0
2015/08/05	R248	04/02/2016	8.99	Call	Bond Future	256.6500	0.2566	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	R248	04/02/2016	9.00	Call	Bond Future	358.8600	0.3589	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	R248	04/02/2016	9.01	Call	Bond Future	460.8800	0.4609	0.0000	0.0000	(100.000)	0	0	0
2015/08/05	R248	05/05/2016			Bond Future	9.0031	99.0390	9.0552	98.5106	0.578	0.0000	0.0000	0
2015/08/05	R248	05/05/2016	8.99	Put	Bond Future	134.1100	0.1341	662.4600	0.6625	393.968	0	0	0
2015/08/05	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	458.4700	0.4585	100.000	0	0	0
2015/08/05	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R248	05/05/2016	9.00	Put	Bond Future	32.0200	0.0320	560.3700	0.5604	1650.062	0	0	0
2015/08/05	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/05	R248	05/05/2016	9.01	Call	Bond Future	69.8800	0.0699	0.0000	0.0000	(100.000)	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
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Total												657640
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