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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/08/2015 TO 11/08/2015

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
2015/08/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	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
2015/08/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	2025	06/08/2015			Bond Future	123.0693	123.0693	123.0693	123.0693	0.000	0.0000	0.0000	0
2015/08/11	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2025	05/11/2015			Bond Future	125.0623	125.0623	125.0545	125.0545	(0.006)	0.0000	0.0000	38
2015/08/11	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2025	05/11/2015	123.01	Call	Bond Future	2,052.2800	2.0523	2,044.5300	2.0445	(0.378)	0	0	0
2015/08/11	2025	05/11/2015	122.99	Call	Bond Future	2,072.2800	2.0723	2,064.5300	2.0645	(0.374)	0	0	0
2015/08/11	2025	05/11/2015	123.00	Call	Bond Future	2,062.2800	2.0623	2,054.5300	2.0545	(0.376)	0	0	0
2015/08/11	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2025	04/02/2016	126.01	Put	Bond Future	12.6000	0.0126	22.5200	0.0225	78.730	0	0	0
2015/08/11	2025	04/02/2016			Bond Future	125.9974	125.9974	125.9875	125.9875	(0.008)	0.0000	0.0000	0
2015/08/11	2025	04/02/2016	126.00	Put	Bond Future	2.6000	0.0026	12.5200	0.0125	381.538	0	0	0
2015/08/11	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2025	04/02/2016	125.99	Call	Bond Future	7.4000	0.0074	0.0000	0.0000	(100.000)	0	0	0
2015/08/11	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2025	04/02/2016	125.99	Put	Bond Future	0.0000	0.0000	2.5200	0.0025	100.000	0	0	0
2015/08/11	2030	06/08/2015			Bond Future	8.6150	95.2240	8.6150	95.2240	0.000	0.0000	0.0000	0
2015/08/11	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2030	05/11/2015			Bond Future	8.6060	97.2792	8.5900	97.4044	(0.185)	0.0000	0.0000	5,696
2015/08/11	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2030	05/11/2015	8.49	Put	Bond Future	914.9900	0.9150	789.8300	0.7898	(13.679)	0	0	0
2015/08/11	2030	05/11/2015	8.51	Put	Bond Future	756.3600	0.7564	631.2000	0.6312	(16.548)	0	0	0
2015/08/11	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2030	05/11/2015	8.50	Put	Bond Future	835.6300	0.8356	710.4700	0.7105	(14.978)	0	0	0
2015/08/11	2030	04/02/2016	8.75	Call	Bond Future	730.1200	0.7301	855.8700	0.8559	17.223	0	0	0
2015/08/11	2030	04/02/2016			Bond Future	8.6549	94.9423	8.6387	95.0681	(0.188)	0.0000	0.0000	400
2015/08/11	2030	04/02/2016	8.76	Call	Bond Future	806.4600	0.8065	932.2100	0.9322	15.593	0	0	0
2015/08/11	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2030	04/02/2016	8.74	Call	Bond Future	653.6800	0.6537	779.4300	0.7794	19.237	0	0	0
2015/08/11	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2032	06/08/2015			Bond Future	8.7000	99.0854	8.7000	99.0854	0.000	0.0000	0.0000	0
2015/08/11	2032	05/11/2015			Bond Future	8.6919	97.0857	8.6759	97.2202	(0.184)	0.0000	0.0000	1,579
2015/08/11	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2032	05/11/2015	7.99	Put	Bond Future	6,177.3600	6.1774	6,042.8100	6.0428	(2.178)	0	0	0
2015/08/11	2032	05/11/2015	8.01	Put	Bond Future	5,993.5200	5.9935	5,858.9700	5.8590	(2.245)	0	0	0
2015/08/11	2032	05/11/2015	8.00	Put	Bond Future	6,085.3800	6.0854	5,950.8300	5.9508	(2.211)	0	0	0
2015/08/11	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2015/08/11	2032	04/02/2016			Bond Future	8.7409		98.7530	8.7247	98.8882	(0.186)	0.0000	0.0000	0
2015/08/11	2032	04/02/2016	8.69	Put	Bond Future	424.3600		0.4244	289.1200	0.2891	(31.869)	0	0	0
2015/08/11	2032	04/02/2016	8.71	Put	Bond Future	257.4200		0.2574	122.1800	0.1222	(52.537)	0	0	0
2015/08/11	2032	04/02/2016	8.70	Put	Bond Future	340.8400		0.3408	205.6000	0.2056	(39.678)	0	0	0
2015/08/11	2032	04/02/2016	8.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2032	04/02/2016	8.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2032	04/02/2016	8.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2032	05/05/2016			Bond Future	8.7836		96.3617	8.7670	96.4980	(0.189)	0.0000	0.0000	0
2015/08/11	2032	05/05/2016	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2032	05/05/2016	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2032	05/05/2016	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2032	05/05/2016	9.01	Call	Bond Future	1,831.4700		1.8315	1,967.7800	1.9678	7.443	0	0	0
2015/08/11	2032	05/05/2016	8.99	Call	Bond Future	1,671.7700		1.6718	1,808.0800	1.8081	8.154	0	0	0
2015/08/11	2032	05/05/2016	9.00	Call	Bond Future	1,751.6700		1.7517	1,887.9800	1.8880	7.782	0	0	0
2015/08/11	2037	06/08/2015			Bond Future	8.8250		97.1657	8.8250	97.1657	0.000	0.0000	0.0000	0
2015/08/11	2037	05/11/2015	7.99	Put	Bond Future	8,159.6100		8.1596	8,011.4600	8.0115	(1.816)	0	0	0
2015/08/11	2037	05/11/2015	8.01	Put	Bond Future	7,949.0200		7.9490	7,800.8700	7.8009	(1.864)	0	0	0
2015/08/11	2037	05/11/2015			Bond Future	8.8133		99.3484	8.7974	99.4966	(0.180)	0.0000	0.0000	43,737
2015/08/11	2037	05/11/2015	8.00	Put	Bond Future	8,054.2300		8.0542	7,906.0800	7.9061	(1.839)	0	0	0
2015/08/11	2037	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2037	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2037	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2037	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2037	04/02/2016	8.75	Put	Bond Future	1,026.1900		1.0262	877.0100	0.8770	(14.537)	0	0	0
2015/08/11	2037	04/02/2016			Bond Future	8.8606		96.7966	8.8444	96.9458	(0.183)	0.0000	0.0000	370
2015/08/11	2037	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2037	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2037	04/02/2016	8.74	Put	Bond Future	1,119.8100		1.1198	970.6300	0.9706	(13.322)	0	0	0
2015/08/11	2037	04/02/2016	8.76	Put	Bond Future	932.7000		0.9327	783.5200	0.7835	(15.994)	0	0	0
2015/08/11	2037	05/05/2016	8.99	Call	Bond Future	786.0200		0.7860	936.4400	0.9364	19.137	0	0	0
2015/08/11	2037	05/05/2016	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2037	05/05/2016			Bond Future	8.9032		98.5284	8.8867	98.6788	(0.185)	0.0000	0.0000	0
2015/08/11	2037	05/05/2016	9.00	Call	Bond Future	875.9000		0.8759	1,026.3200	1.0263	17.173	0	0	0
2015/08/11	2037	05/05/2016	9.01	Call	Bond Future	965.6500		0.9656	1,116.0700	1.1161	15.577	0	0	0
2015/08/11	2037	05/05/2016	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2037	05/05/2016	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2038	06/08/2015			Bond Future	128.0515		128.0515	128.0515	128.0515	0.000	0.0000	0.0000	0
2015/08/11	2038	05/11/2015			Bond Future	130.1270		130.1270	130.1200	130.1200	(0.005)	0.0000	0.0000	5,820
2015/08/11	2038	05/11/2015	134.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2038	05/11/2015	133.99	Put	Bond Future	3,862.9700		3.8630	3,870.0500	3.8700	0.183	0	0	0
2015/08/11	2038	05/11/2015	134.01	Put	Bond Future	3,882.9700		3.8830	3,890.0500	3.8900	0.182	0	0	0
2015/08/11	2038	05/11/2015	134.00	Put	Bond Future	3,872.9700		3.8730	3,880.0500	3.8800	0.183	0	0	0
2015/08/11	2038	05/11/2015	133.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2038	05/11/2015	134.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2038	04/02/2016			Bond Future	130.9966		130.9966	130.9875	130.9875	(0.007)	0.0000	0.0000	0
2015/08/11	2038	04/02/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/11	2038	04/02/2016	130.99	Put	Bond Future	0.0000	0.0000	2.5200	0.0025	100.000	0	0	0
2015/08/11	2038	04/02/2016	131.01	Put	Bond Future	13.3600	0.0134	22.5200	0.0225	68.563	0	0	0
2015/08/11	2038	04/02/2016	131.00	Put	Bond Future	3.3600	0.0034	12.5200	0.0125	272.619	0	0	0
2015/08/11	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2038	04/02/2016	130.99	Call	Bond Future	6.6400	0.0066	0.0000	0.0000	(100.000)	0	0	0
2015/08/11	2044	06/08/2015			Bond Future	8.8750	98.9900	8.8750	98.9900	0.000	0.0000	0.0000	0
2015/08/11	2044	05/11/2015			Bond Future	8.8555	101.3136	8.8448	101.4233	(0.121)	0.0000	0.0000	14,593
2015/08/11	2044	05/11/2015	8.24	Put	Bond Future	6,645.6000	6.6455	6,535.6900	6.5357	(1.652)	0	0	0
2015/08/11	2044	05/11/2015	8.26	Put	Bond Future	6,417.9000	6.4179	6,308.1300	6.3081	(1.710)	0	0	0
2015/08/11	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2044	05/11/2015	8.25	Put	Bond Future	6,531.5700	6.5316	6,421.8000	6.4218	(1.681)	0	0	0
2015/08/11	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2044	04/02/2016			Bond Future	8.9004	98.6703	8.8895	98.7805	(0.122)	0.0000	0.0000	0
2015/08/11	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2044	04/02/2016	9.01	Call	Bond Future	1,098.9900	1.0990	1,209.0900	1.2091	10.018	0	0	0
2015/08/11	2044	04/02/2016	8.99	Call	Bond Future	900.0700	0.9001	1,010.1700	1.0102	12.232	0	0	0
2015/08/11	2044	04/02/2016	9.00	Call	Bond Future	999.6200	0.9996	1,109.7200	1.1097	11.014	0	0	0
2015/08/11	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2044	05/05/2016			Bond Future	8.9407	100.4357	8.9297	100.5464	(0.123)	0.0000	0.0000	0
2015/08/11	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2044	05/05/2016	9.01	Call	Bond Future	690.7700	0.6908	801.4100	0.8014	16.017	0	0	0
2015/08/11	2044	05/05/2016	8.99	Call	Bond Future	492.2100	0.4922	602.8500	0.6028	22.478	0	0	0
2015/08/11	2044	05/05/2016	9.00	Call	Bond Future	591.5800	0.5916	702.2200	0.7022	18.702	0	0	0
2015/08/11	2046	06/08/2015			Bond Future	127.2188	127.2188	127.2188	127.2188	0.000	0.0000	0.0000	0
2015/08/11	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2046	05/11/2015			Bond Future	128.1558	128.1558	128.1491	128.1491	(0.005)	0.0000	0.0000	6,062
2015/08/11	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2046	05/11/2015	132.99	Put	Bond Future	4,834.1500	4.8342	4,840.8600	4.8409	0.139	0	0	0
2015/08/11	2046	05/11/2015	133.01	Put	Bond Future	4,854.1500	4.8542	4,860.8600	4.8609	0.138	0	0	0
2015/08/11	2046	05/11/2015	133.00	Put	Bond Future	4,844.1500	4.8442	4,850.8600	4.8509	0.139	0	0	0
2015/08/11	2046	04/02/2016	127.99	Call	Bond Future	2,376.5400	2.3765	2,367.5500	2.3675	(0.378)	0	0	0
2015/08/11	2046	04/02/2016			Bond Future	130.3665	130.3665	130.3575	130.3575	(0.007)	0.0000	0.0000	0
2015/08/11	2046	04/02/2016	128.00	Call	Bond Future	2,366.5400	2.3665	2,357.5500	2.3575	(0.380)	0	0	0
2015/08/11	2046	04/02/2016	128.01	Call	Bond Future	2,356.5400	2.3565	2,347.5500	2.3475	(0.381)	0	0	0
2015/08/11	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2050	06/08/2015			Bond Future	136.1880	136.1880	136.1880	136.1880	0.000	0.0000	0.0000	0
2015/08/11	2050	05/11/2015			Bond Future	138.3962	138.3962	138.3889	138.3889	(0.005)	0.0000	0.0000	4,361
2015/08/11	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/11	2050	05/11/2015	144.99	Put	Bond Future	6,593.7600	6.5938	6,601.0700	6.6011	0.111	0	0	0
2015/08/11	2050	05/11/2015	145.01	Put	Bond Future	6,613.7600	6.6138	6,621.0700	6.6211	0.111	0	0	0
2015/08/11	2050	05/11/2015	145.00	Put	Bond Future	6,603.7600	6.6038	6,611.0700	6.6111	0.111	0	0	0
2015/08/11	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2050	04/02/2016			Bond Future	139.2484	139.2484	139.2391	139.2391	(0.007)	0.0000	0.0000	0
2015/08/11	2050	04/02/2016	138.00	Call	Bond Future	1,248.4200	1.2484	1,239.0600	1.2391	(0.750)	0	0	0
2015/08/11	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	2050	04/02/2016	138.01	Call	Bond Future	1,238.4200	1.2384	1,229.0600	1.2291	(0.756)	0	0	0
2015/08/11	2050	04/02/2016	137.99	Call	Bond Future	1,258.4200	1.2584	1,249.0600	1.2491	(0.744)	0	0	0
2015/08/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	AL37	05/11/2015			Index Future	466.6840	466.6840	466.9090	466.9090	0.048	0.0000	0.0000	3
2015/08/11	AL37	04/02/2016			Index Future	474.6960	474.6960	474.9130	474.9130	0.046	0.0000	0.0000	0
2015/08/11	AL7T	05/11/2015			Index Future	552.4390	552.4390	552.9270	552.9270	0.088	0.0000	0.0000	1
2015/08/11	AL7T	04/02/2016			Index Future	561.9240	561.9240	562.4060	562.4060	0.086	0.0000	0.0000	0
2015/08/11	ALBI	05/11/2015			Index Future	505.2730	505.2730	505.8320	505.8320	0.111	0.0000	0.0000	459
2015/08/11	ALBI	04/02/2016			Index Future	513.9480	513.9480	514.5030	514.5030	0.108	0.0000	0.0000	152
2015/08/11	ALBI	05/05/2016			Index Future	523.1340	523.1340	523.6880	523.6880	0.106	0.0000	0.0000	0
2015/08/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/08/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C333	15/09/2033			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
2015/08/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/11	EL28	06/08/2015			Bond Future	127.4069	127.4069	127.4069	127.4069	0.000	0.0000	0.0000	0
2015/08/11	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	EL28	05/11/2015			Bond Future	127.9882	127.9882	127.9819	127.9819	(0.005)	0.0000	0.0000	0
2015/08/11	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	EL28	05/11/2015	126.99	Call	Bond Future	998.1900	0.9982	991.8900	0.9919	(0.631)	0	0	0
2015/08/11	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	EL28	05/11/2015	127.00	Call	Bond Future	988.1900	0.9882	981.8900	0.9819	(0.638)	0	0	0
2015/08/11	EL28	05/11/2015	127.01	Call	Bond Future	978.1900	0.9782	971.8900	0.9719	(0.644)	0	0	0
2015/08/11	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	EL28	04/02/2016			Bond Future	130.1961	130.1961	130.1876	130.1876	(0.006)	0.0000	0.0000	0
2015/08/11	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	EL28	04/02/2016	128.99	Call	Bond Future	1,206.0700	1.2061	1,197.6400	1.1976	(0.699)	0	0	0
2015/08/11	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	EL28	04/02/2016	129.00	Call	Bond Future	1,196.0700	1.1961	1,187.6400	1.1876	(0.705)	0	0	0
2015/08/11	EL28	04/02/2016	129.01	Call	Bond Future	1,186.0700	1.1861	1,177.6400	1.1776	(0.711)	0	0	0
2015/08/11	ES33	06/08/2015			Bond Future	9.7150	84.3415	9.7150	84.3415	0.000	0.0000	0.0000	0
2015/08/11	ES33	05/11/2015	9.00	Put	Bond Future	5,503.4300	5.5034	5,386.2200	5.3862	(2.130)	0	0	0
2015/08/11	ES33	05/11/2015			Bond Future	9.7289	82.4300	9.7126	82.5472	(0.167)	0.0000	0.0000	6,441
2015/08/11	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	ES33	05/11/2015	8.99	Put	Bond Future	5,582.7600	5.5828	5,465.5500	5.4655	(2.099)	0	0	0
2015/08/11	ES33	05/11/2015	9.01	Put	Bond Future	5,424.2000	5.4242	5,306.9900	5.3070	(2.161)	0	0	0
2015/08/11	ES33	04/02/2016	10.01	Call	Bond Future	1,409.8600	1.4099	1,527.7900	1.5278	8.365	0	0	0
2015/08/11	ES33	04/02/2016			Bond Future	9.8083	83.8453	9.7917	83.9633	(0.170)	0.0000	0.0000	0
2015/08/11	ES33	04/02/2016	9.99	Call	Bond Future	1,271.7300	1.2717	1,389.6600	1.3897	9.273	0	0	0
2015/08/11	ES33	04/02/2016	10.00	Call	Bond Future	1,340.8400	1.3408	1,458.7700	1.4588	8.795	0	0	0
2015/08/11	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	ES33	05/05/2016	10.01	Call	Bond Future	900.6800	0.9007	1,019.5100	1.0195	13.193	0	0	0
2015/08/11	ES33	05/05/2016			Bond Future	9.8801	81.5540	9.8631	81.6728	(0.172)	0.0000	0.0000	0
2015/08/11	ES33	05/05/2016	9.99	Call	Bond Future	763.0400	0.7630	881.8700	0.8819	15.573	0	0	0
2015/08/11	ES33	05/05/2016	10.00	Call	Bond Future	831.9100	0.8319	950.7400	0.9507	14.284	0	0	0

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2015/08/11	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GOVI	05/11/2015			GOVI	501.1870	501.1870	501.6770	501.6770	0.098	0.0000	0.0000	441
2015/08/11	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GOVI	05/11/2015	529.99	Put	GOVI	288,030.0000	28.8030	283,130.0000	28.3130	(1.701)	0	0	0
2015/08/11	GOVI	05/11/2015	530.01	Put	GOVI	288,230.0000	28.8230	283,330.0000	28.3330	(1.700)	0	0	0
2015/08/11	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GOVI	05/11/2015	530.00	Put	GOVI	288,130.0000	28.8130	283,230.0000	28.3230	(1.701)	0	0	0
2015/08/11	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GOVI	04/02/2016			GOVI	509.7920	509.7920	510.2760	510.2760	0.095	0.0000	0.0000	26
2015/08/11	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GOVI	04/02/2016	511.99	Put	GOVI	21,980.0000	2.1980	17,140.0000	1.7140	(22.020)	0	0	0
2015/08/11	GOVI	04/02/2016	512.01	Put	GOVI	22,180.0000	2.2180	17,340.0000	1.7340	(21.821)	0	0	0
2015/08/11	GOVI	04/02/2016	512.00	Put	GOVI	22,080.0000	2.2080	17,240.0000	1.7240	(21.920)	0	0	0
2015/08/11	GOVI	05/05/2016	518.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GOVI	05/05/2016			GOVI	518.9040	518.9040	519.3850	519.3850	0.093	0.0000	0.0000	0
2015/08/11	GOVI	05/05/2016	518.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GOVI	05/05/2016	518.01	Call	GOVI	8,940.0000	0.8940	13,750.0000	1.3750	53.803	0	0	0
2015/08/11	GOVI	05/05/2016	517.99	Call	GOVI	9,140.0000	0.9140	13,950.0000	1.3950	52.626	0	0	0
2015/08/11	GOVI	05/05/2016	518.00	Call	GOVI	9,040.0000	0.9040	13,850.0000	1.3850	53.208	0	0	0
2015/08/11	GOVI	05/05/2016	517.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/11	IGOV	05/11/2015			Index Future	236.0940	236.0940	236.0550	236.0550	(0.017)	0.0000	0.0000	973
2015/08/11	IGOV	04/02/2016			Index Future	240.1670	240.1670	240.1210	240.1210	(0.019)	0.0000	0.0000	82
2015/08/11	IGOV	05/05/2016			Index Future	244.4780	244.4780	244.4260	244.4260	(0.021)	0.0000	0.0000	0
2015/08/11	ILBI	05/11/2015			Index Future	639.8470	639.8470	639.7220	639.7220	(0.020)	0.0000	0.0000	0
2015/08/11	ILBI	04/02/2016			Index Future	650.8390	650.8390	650.7060	650.7060	(0.020)	0.0000	0.0000	160
2015/08/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/11	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/08/11	JBAF	16/09/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0

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2015/08/11	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/08/11	JBAF	18/11/2015			Jibar Tradeable Future	6.4900	93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2015/08/11	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/08/11	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/08/11	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/08/11	JBAF	15/06/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/08/11	JBAF	21/09/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2015/08/11	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2015/08/11	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/08/11	JBAF	21/06/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/08/11	R023	06/08/2015			Bond Future	8.1000	101.5190	8.1000	101.5190	0.000	0.0000	0.0000	0
2015/08/11	R023	05/11/2015			Bond Future	8.0965	99.6191	8.0803	99.7061	(0.200)	0.0000	0.0000	19,385
2015/08/11	R023	05/11/2015	7.99	Put	Bond Future	1,749.2500	1.7493	1,669.1200	1.6691	(4.581)	0	0	0
2015/08/11	R023	05/11/2015	8.01	Put	Bond Future	1,689.4000	1.6894	1,610.1800	1.6102	(4.689)	0	0	0
2015/08/11	R023	05/11/2015	7.99	Call	Bond Future	1,175.1900	1.1752	1,182.0800	1.1821	0.586	0	0	0
2015/08/11	R023	05/11/2015	8.00	Put	Bond Future	1,719.1500	1.7191	1,639.4800	1.6395	(4.634)	0	0	0
2015/08/11	R023	05/11/2015	8.00	Call	Bond Future	1,199.1800	1.1992	1,206.5300	1.2065	0.613	0	0	0
2015/08/11	R023	05/11/2015	8.01	Call	Bond Future	1,223.4900	1.2235	1,231.2900	1.2313	0.638	0	0	0
2015/08/11	R023	04/02/2016	8.01	Put	Bond Future	2,373.3000	2.3733	2,303.9900	2.3040	(2.920)	0	0	0
2015/08/11	R023	04/02/2016			Bond Future	8.1534	101.3294	8.1367	101.4163	(0.204)	0.0000	0.0000	1,050
2015/08/11	R023	04/02/2016	8.00	Put	Bond Future	2,402.5800	2.4026	2,332.9300	2.3329	(2.899)	0	0	0
2015/08/11	R023	04/02/2016	8.01	Call	Bond Future	1,622.0700	1.6221	1,639.6800	1.6397	1.086	0	0	0
2015/08/11	R023	04/02/2016	7.99	Call	Bond Future	1,575.5100	1.5755	1,592.4500	1.5925	1.075	0	0	0
2015/08/11	R023	04/02/2016	8.00	Call	Bond Future	1,598.6900	1.5987	1,615.9600	1.6160	1.080	0	0	0
2015/08/11	R023	04/02/2016	7.99	Put	Bond Future	2,432.1000	2.4321	2,362.1200	2.3621	(2.877)	0	0	0
2015/08/11	R023	05/05/2016			Bond Future	8.1932	99.2121	8.1761	99.2991	(0.210)	0.0000	0.0000	0
2015/08/11	R023	05/05/2016	8.24	Put	Bond Future	2,264.2400	2.2642	2,205.8300	2.2058	(2.580)	0	0	0
2015/08/11	R023	05/05/2016	8.26	Put	Bond Future	2,217.2000	2.2172	2,159.3800	2.1594	(2.608)	0	0	0
2015/08/11	R023	05/05/2016	8.24	Call	Bond Future	2,500.8400	2.5008	2,529.4900	2.5295	1.146	0	0	0
2015/08/11	R023	05/05/2016	8.25	Put	Bond Future	2,240.2800	2.2403	2,182.1800	2.1822	(2.593)	0	0	0
2015/08/11	R023	05/05/2016	8.25	Call	Bond Future	2,527.3800	2.5274	2,556.3400	2.5563	1.146	0	0	0
2015/08/11	R023	05/05/2016	8.26	Call	Bond Future	2,554.7700	2.5548	2,584.0100	2.5840	1.145	0	0	0
2015/08/11	R186	06/08/2015			Bond Future	8.2300	118.0167	8.2300	118.0167	0.000	0.0000	0.0000	0
2015/08/11	R186	05/11/2015	7.75	Put	Bond Future	4,654.8800	4.6549	4,550.7700	4.5508	(2.237)	0	0	0
2015/08/11	R186	05/11/2015	8.25	Put	Bond Future	2,113.3800	2.1134	2,022.6100	2.0226	(4.295)	0	0	8,690
2015/08/11	R186	05/11/2015	8.45	Call	Bond Future	3,264.1100	3.2641	3,271.6700	3.2717	0.232	0	0	0
2015/08/11	R186	05/11/2015	8.24	Call	Bond Future	2,301.9300	2.3019	2,297.2200	2.2972	(0.205)	0	0	0
2015/08/11	R186	05/11/2015	8.85	Put	Bond Future	629.4400	0.6294	578.0600	0.5781	(8.163)	0	0	843
2015/08/11	R186	05/11/2015			Bond Future	8.2212	120.4509	8.2103	120.5375	(0.132)	0.0000	0.0000	32,393
2015/08/11	R186	05/11/2015	9.00	Put	Bond Future	444.9200	0.4449	403.3600	0.4034	(9.341)	0	0	2,600
2015/08/11	R186	05/11/2015	8.22	Call	Bond Future	2,221.1800	2.2212	2,215.4500	2.2154	(0.258)	0	0	0
2015/08/11	R186	05/11/2015	8.24	Put	Bond Future	2,151.9100	2.1519	2,060.6200	2.0606	(4.242)	0	0	0
2015/08/11	R186	05/11/2015	8.35	Put	Bond Future	1,762.1100	1.7621	1,676.8600	1.6769	(4.838)	0	0	9,430
2015/08/11	R186	05/11/2015	8.26	Put	Bond Future	2,076.0500	2.0760	1,985.8000	1.9858	(4.347)	0	0	0
2015/08/11	R186	05/11/2015	8.50	Put	Bond Future	1,320.6700	1.3207	1,244.9600	1.2450	(5.733)	0	0	4,666
2015/08/11	R186	05/11/2015	8.55	Put	Bond Future	1,195.1100	1.1951	1,122.8000	1.1228	(6.050)	0	0	4,667

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
2015/08/11	R186	05/11/2015	7.73	Call	Bond Future	768.9600	0.7690	751.4300	0.7514	(2.280)	0	0	169
2015/08/11	R186	05/11/2015	7.86	Call	Bond Future	1,057.5400	1.0575	1,040.6600	1.0407	(1.596)	0	0	674
2015/08/11	R186	05/11/2015	8.35	Call	Bond Future	2,784.2100	2.7842	2,785.5400	2.7855	0.048	0	0	843
2015/08/11	R186	05/11/2015	8.45	Put	Bond Future	1,456.9400	1.4569	1,377.9200	1.3779	(5.424)	0	0	6,308
2015/08/11	R186	05/11/2015	8.85	Call	Bond Future	5,504.8300	5.5048	5,540.0300	5.5400	0.639	0	0	0
2015/08/11	R186	05/11/2015	9.00	Call	Bond Future	6,441.8500	6.4418	6,486.8700	6.4869	0.699	0	0	0
2015/08/11	R186	05/11/2015	7.73	Put	Bond Future	4,781.6100	4.7816	4,677.5000	4.6775	(2.177)	0	0	0
2015/08/11	R186	05/11/2015	7.75	Call	Bond Future	809.2500	0.8092	791.7200	0.7917	(2.166)	0	0	1,200
2015/08/11	R186	05/11/2015	7.86	Put	Bond Future	3,990.1400	3.9901	3,886.6800	3.8867	(2.593)	0	0	0
2015/08/11	R186	05/11/2015	8.25	Call	Bond Future	2,343.0500	2.3431	2,338.8600	2.3389	(0.179)	0	0	0
2015/08/11	R186	05/11/2015	8.22	Put	Bond Future	2,230.6800	2.2307	2,138.3700	2.1384	(4.138)	0	0	1,090
2015/08/11	R186	05/11/2015	8.26	Call	Bond Future	2,385.3000	2.3853	2,381.6300	2.3816	(0.154)	0	0	0
2015/08/11	R186	05/11/2015	8.50	Call	Bond Future	3,517.6400	3.5176	3,528.5100	3.5285	0.309	0	0	0
2015/08/11	R186	05/11/2015	8.55	Call	Bond Future	3,780.0700	3.7801	3,794.3400	3.7943	0.378	0	0	0
2015/08/11	R186	04/02/2016	7.50	Call	Bond Future	866.9000	0.8669	861.5600	0.8616	(0.616)	0	0	0
2015/08/11	R186	04/02/2016			Bond Future	8.2671	117.2200	8.2561	117.3061	(0.133)	0.0000	0.0000	5,365
2015/08/11	R186	04/02/2016	7.51	Call	Bond Future	884.4500	0.8844	879.1600	0.8792	(0.598)	0	0	0
2015/08/11	R186	04/02/2016	7.49	Call	Bond Future	849.8500	0.8498	844.4400	0.8444	(0.637)	0	0	0
2015/08/11	R186	04/02/2016	7.50	Put	Bond Future	7,086.3700	7.0864	6,994.8300	6.9948	(1.292)	0	0	0
2015/08/11	R186	04/02/2016	7.49	Put	Bond Future	7,153.3400	7.1533	7,061.7300	7.0617	(1.281)	0	0	0
2015/08/11	R186	04/02/2016	7.51	Put	Bond Future	7,019.9800	7.0200	6,928.4900	6.9285	(1.303)	0	0	0
2015/08/11	R186	05/05/2016			Bond Future	8.3046	119.3167	8.2934	119.4026	(0.135)	0.0000	0.0000	0
2015/08/11	R186	05/05/2016	8.34	Call	Bond Future	3,919.5900	3.9196	3,937.1800	3.9372	0.449	0	0	0
2015/08/11	R186	05/05/2016	8.35	Call	Bond Future	3,960.8700	3.9609	3,978.7300	3.9787	0.451	0	0	0
2015/08/11	R186	05/05/2016	8.33	Call	Bond Future	3,878.9300	3.8789	3,896.2500	3.8963	0.447	0	0	0
2015/08/11	R186	05/05/2016	8.35	Put	Bond Future	3,613.3300	3.6133	3,545.2200	3.5452	(1.885)	0	0	0
2015/08/11	R186	05/05/2016	7.56	Put	Bond Future	7,426.7100	7.4267	7,341.9100	7.3419	(1.142)	0	0	0
2015/08/11	R186	05/05/2016	8.34	Put	Bond Future	3,648.5000	3.6485	3,580.1200	3.5801	(1.874)	0	0	0
2015/08/11	R186	05/05/2016	7.56	Call	Bond Future	1,517.1800	1.5172	1,518.3500	1.5184	0.077	0	0	0
2015/08/11	R186	05/05/2016	8.33	Put	Bond Future	3,684.3500	3.6844	3,615.7000	3.6157	(1.863)	0	0	0
2015/08/11	R186	04/08/2016	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R186	04/08/2016			Bond Future	8.3370	116.2297	8.3252	116.3182	(0.141)	0.0000	0.0000	0
2015/08/11	R186	04/08/2016	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R186	04/08/2016	8.51	Call	Bond Future	1,291.7200	1.2917	1,380.1500	1.3801	6.846	0	0	0
2015/08/11	R186	04/08/2016	8.49	Call	Bond Future	1,143.4200	1.1434	1,231.8500	1.2319	7.734	0	0	0
2015/08/11	R186	04/08/2016	8.50	Call	Bond Future	1,217.6000	1.2176	1,306.0300	1.3060	7.263	0	0	0
2015/08/11	R186	04/08/2016	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R197	06/08/2015			Bond Future	293.4480	293.4480	293.4480	293.4480	0.000	0.0000	0.0000	0
2015/08/11	R197	05/11/2015	295.00	Call	Bond Future	3,200.2900	3.2003	3,079.0300	3.0790	(3.789)	0	0	0
2015/08/11	R197	05/11/2015			Bond Future	298.2003	298.2003	298.0790	298.0790	(0.041)	0.0000	0.0000	927
2015/08/11	R197	05/11/2015	294.99	Call	Bond Future	3,210.2900	3.2103	3,089.0300	3.0890	(3.777)	0	0	0
2015/08/11	R197	05/11/2015	295.01	Call	Bond Future	3,190.2900	3.1903	3,069.0300	3.0690	(3.801)	0	0	0
2015/08/11	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R197	04/02/2016			Bond Future	296.9884	296.9884	296.8603	296.8603	(0.043)	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
2015/08/11	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R197	04/02/2016	296.99	Put	Bond Future	1.5800	0.0016	129.7000	0.1297	8108.861	0	0	0
2015/08/11	R197	04/02/2016	297.01	Put	Bond Future	21.5800	0.0216	149.7000	0.1497	593.698	0	0	0
2015/08/11	R197	04/02/2016	297.00	Put	Bond Future	11.5800	0.0116	139.7000	0.1397	1106.390	0	0	0
2015/08/11	R202	06/08/2015			Bond Future	238.4810	238.4810	238.4810	238.4810	0.000	0.0000	0.0000	0
2015/08/11	R202	05/11/2015			Bond Future	242.3465	242.3465	242.5043	242.5043	0.065	0.0000	0.0000	52,921
2015/08/11	R202	05/11/2015	245.99	Put	Bond Future	3,643.5400	3.6435	3,485.7000	3.4857	(4.332)	0	0	0
2015/08/11	R202	05/11/2015	246.01	Put	Bond Future	3,663.5400	3.6635	3,505.7000	3.5057	(4.308)	0	0	0
2015/08/11	R202	05/11/2015	246.00	Put	Bond Future	3,653.5400	3.6535	3,495.7000	3.4957	(4.320)	0	0	0
2015/08/11	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R202	04/02/2016			Bond Future	243.1508	243.1508	243.3075	243.3075	0.064	0.0000	0.0000	0
2015/08/11	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R202	04/02/2016	239.99	Call	Bond Future	3,160.8400	3.1608	3,317.4700	3.3175	4.955	0	0	0
2015/08/11	R202	04/02/2016	240.00	Call	Bond Future	3,150.8400	3.1508	3,307.4700	3.3075	4.971	0	0	0
2015/08/11	R202	04/02/2016	240.01	Call	Bond Future	3,140.8400	3.1408	3,297.4700	3.2975	4.987	0	0	0
2015/08/11	R203	06/08/2015			Bond Future	7.2350	105.2902	7.2350	105.2902	0.000	0.0000	0.0000	0
2015/08/11	R203	05/11/2015	5.99	Call	Bond Future	4.8000	0.0048	4.1800	0.0042	(12.917)	0	0	0
2015/08/11	R203	05/11/2015	6.00	Put	Bond Future	2,186.6700	2.1867	2,175.7200	2.1757	(0.501)	0	0	0
2015/08/11	R203	05/11/2015			Bond Future	7.2506	102.9520	7.2446	102.9623	(0.083)	0.0000	0.0000	14,092
2015/08/11	R203	05/11/2015	6.00	Call	Bond Future	5.0400	0.0050	4.4000	0.0044	(12.698)	0	0	0
2015/08/11	R203	05/11/2015	6.01	Call	Bond Future	5.3000	0.0053	4.6300	0.0046	(12.642)	0	0	0
2015/08/11	R203	05/11/2015	5.99	Put	Bond Future	2,204.1200	2.2041	2,193.1900	2.1932	(0.496)	0	0	0
2015/08/11	R203	05/11/2015	6.01	Put	Bond Future	2,169.2400	2.1692	2,158.2600	2.1583	(0.506)	0	0	0
2015/08/11	R203	04/02/2016	7.25	Put	Bond Future	481.1100	0.4811	471.5900	0.4716	(1.979)	0	0	0
2015/08/11	R203	04/02/2016	7.26	Put	Bond Future	473.4700	0.4735	464.0000	0.4640	(2.000)	0	0	0
2015/08/11	R203	04/02/2016			Bond Future	7.3052	104.7197	7.2993	104.7285	(0.081)	0.0000	0.0000	0
2015/08/11	R203	04/02/2016	7.26	Call	Bond Future	405.7500	0.4058	405.1200	0.4051	(0.155)	0	0	0
2015/08/11	R203	04/02/2016	7.24	Call	Bond Future	391.1400	0.3911	390.4300	0.3904	(0.182)	0	0	0
2015/08/11	R203	04/02/2016	7.25	Call	Bond Future	398.4100	0.3984	397.7300	0.3977	(0.171)	0	0	0
2015/08/11	R203	04/02/2016	7.24	Put	Bond Future	488.8300	0.4888	479.2800	0.4793	(1.954)	0	0	0
2015/08/11	R203	05/05/2016	7.25	Put	Bond Future	566.7300	0.5667	558.9500	0.5590	(1.373)	0	0	0
2015/08/11	R203	05/05/2016			Bond Future	7.3127	102.4223	7.3068	102.4299	(0.081)	0.0000	0.0000	0
2015/08/11	R203	05/05/2016	7.26	Call	Bond Future	493.1500	0.4931	492.9100	0.4929	(0.049)	0	0	0
2015/08/11	R203	05/05/2016	7.24	Call	Bond Future	480.3800	0.4804	480.0800	0.4801	(0.062)	0	0	0
2015/08/11	R203	05/05/2016	7.25	Call	Bond Future	486.7400	0.4867	486.4700	0.4865	(0.055)	0	0	0
2015/08/11	R203	05/05/2016	7.24	Put	Bond Future	573.1300	0.5731	565.3200	0.5653	(1.363)	0	0	0
2015/08/11	R203	05/05/2016	7.26	Put	Bond Future	560.3900	0.5604	552.6400	0.5526	(1.383)	0	0	0
2015/08/11	R204	06/08/2015			Bond Future	7.5650	102.3905	7.5650	102.3905	0.000	0.0000	0.0000	0
2015/08/11	R204	05/11/2015			Bond Future	7.5769	104.2447	7.5655	104.2760	(0.150)	0.0000	0.0000	18,429
2015/08/11	R204	05/11/2015	6.25	Call	Bond Future	7.9700	0.0080	7.1200	0.0071	(10.665)	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
2015/08/11	R204	05/11/2015	6.24	Put	Bond Future	3,765.1900	3.7652	3,733.0400	3.7330	(0.854)	0	0	0
2015/08/11	R204	05/11/2015	6.26	Put	Bond Future	3,708.4700	3.7085	3,676.2600	3.6763	(0.869)	0	0	0
2015/08/11	R204	05/11/2015	6.25	Put	Bond Future	3,736.8300	3.7368	3,704.6500	3.7046	(0.861)	0	0	0
2015/08/11	R204	05/11/2015	6.26	Call	Bond Future	8.3500	0.0084	7.4700	0.0075	(10.539)	0	0	0
2015/08/11	R204	05/11/2015	6.24	Call	Bond Future	7.5900	0.0076	6.7700	0.0068	(10.804)	0	0	0
2015/08/11	R204	04/02/2016	7.50	Call	Bond Future	666.8600	0.6669	671.0800	0.6711	0.633	0	0	0
2015/08/11	R204	04/02/2016			Bond Future	7.6366	101.9970	7.6248	102.0273	(0.156)	0.0000	0.0000	0
2015/08/11	R204	04/02/2016	7.51	Call	Bond Future	678.1800	0.6782	682.5300	0.6825	0.641	0	0	0
2015/08/11	R204	04/02/2016	7.49	Put	Bond Future	1,029.4900	1.0295	1,003.3200	1.0033	(2.542)	0	0	0
2015/08/11	R204	04/02/2016	7.51	Put	Bond Future	1,001.1700	1.0012	975.2500	0.9753	(2.589)	0	0	0
2015/08/11	R204	04/02/2016	7.49	Call	Bond Future	655.3800	0.6554	659.4800	0.6595	0.626	0	0	0
2015/08/11	R204	04/02/2016	7.50	Put	Bond Future	1,015.4100	1.0154	989.3600	0.9894	(2.565)	0	0	0
2015/08/11	R204	05/05/2016	7.75	Call	Bond Future	1,130.9400	1.1309	1,138.9200	1.1389	0.706	0	0	0
2015/08/11	R204	05/05/2016			Bond Future	7.6768	103.8212	7.6643	103.8505	(0.163)	0.0000	0.0000	0
2015/08/11	R204	05/05/2016	7.76	Call	Bond Future	1,143.8600	1.1439	1,151.9500	1.1519	0.707	0	0	0
2015/08/11	R204	05/05/2016	7.74	Put	Bond Future	970.7100	0.9707	949.2300	0.9492	(2.213)	0	0	0
2015/08/11	R204	05/05/2016	7.76	Put	Bond Future	949.3900	0.9494	928.1300	0.9281	(2.239)	0	0	0
2015/08/11	R204	05/05/2016	7.74	Call	Bond Future	1,118.4500	1.1184	1,126.3200	1.1263	0.704	0	0	0
2015/08/11	R204	05/05/2016	7.75	Put	Bond Future	959.8300	0.9598	938.4600	0.9385	(2.226)	0	0	0
2015/08/11	R207	06/08/2015			Bond Future	7.7700	98.6270	7.7700	98.6270	0.000	0.0000	0.0000	0
2015/08/11	R207	05/11/2015	7.76	Call	Bond Future	850.0000	0.8500	849.4700	0.8495	(0.062)	0	0	0
2015/08/11	R207	05/11/2015			Bond Future	7.7788	100.4525	7.7676	100.4914	(0.144)	0.0000	0.0000	37,422
2015/08/11	R207	05/11/2015	7.74	Call	Bond Future	815.9900	0.8160	815.0100	0.8150	(0.120)	0	0	0
2015/08/11	R207	05/11/2015	7.50	Call	Bond Future	473.6400	0.4736	468.7600	0.4688	(1.030)	0	0	19
2015/08/11	R207	05/11/2015	7.75	Call	Bond Future	832.8900	0.8329	832.1300	0.8321	(0.091)	0	0	0
2015/08/11	R207	05/11/2015	7.43	Call	Bond Future	396.0900	0.3961	390.6500	0.3906	(1.373)	0	0	53
2015/08/11	R207	05/11/2015	7.74	Put	Bond Future	950.7400	0.9507	910.8600	0.9109	(4.195)	0	0	0
2015/08/11	R207	05/11/2015	7.43	Put	Bond Future	1,616.4200	1.6164	1,572.0800	1.5721	(2.743)	0	0	0
2015/08/11	R207	05/11/2015	7.76	Put	Bond Future	915.2100	0.9152	875.7800	0.8758	(4.308)	0	0	0
2015/08/11	R207	05/11/2015	7.50	Put	Bond Future	1,447.5700	1.4476	1,403.7900	1.4038	(3.024)	0	0	0
2015/08/11	R207	05/11/2015	7.75	Put	Bond Future	932.8600	0.9329	893.2000	0.8932	(4.251)	0	0	0
2015/08/11	R207	04/02/2016	7.49	Put	Bond Future	1,786.8900	1.7869	1,750.6800	1.7507	(2.026)	0	0	0
2015/08/11	R207	04/02/2016	7.27	Put	Bond Future	2,300.5500	2.3006	2,262.4200	2.2624	(1.657)	0	0	0
2015/08/11	R207	04/02/2016			Bond Future	7.8373	98.5350	7.8258	98.5730	(0.147)	0.0000	0.0000	0
2015/08/11	R207	04/02/2016	7.51	Put	Bond Future	1,743.9000	1.7439	1,707.9100	1.7079	(2.064)	0	0	0
2015/08/11	R207	04/02/2016	7.27	Call	Bond Future	412.6200	0.4126	412.4500	0.4124	(0.041)	0	0	43
2015/08/11	R207	04/02/2016	7.50	Call	Bond Future	648.0400	0.6480	649.9000	0.6499	0.287	0	0	19
2015/08/11	R207	04/02/2016	7.51	Call	Bond Future	659.9700	0.6600	661.9400	0.6619	0.298	0	0	0
2015/08/11	R207	04/02/2016	7.49	Call	Bond Future	636.2600	0.6363	638.0100	0.6380	0.275	0	0	0
2015/08/11	R207	04/02/2016	7.50	Put	Bond Future	1,765.3100	1.7653	1,729.2100	1.7292	(2.045)	0	0	0
2015/08/11	R207	05/05/2016	7.86	Put	Bond Future	1,453.8600	1.4539	1,424.8000	1.4248	(1.999)	0	0	0
2015/08/11	R207	05/05/2016			Bond Future	7.8855	100.2975	7.8735	100.3347	(0.152)	0.0000	0.0000	0
2015/08/11	R207	05/05/2016	7.85	Put	Bond Future	1,469.2600	1.4693	1,440.0700	1.4401	(1.987)	0	0	0
2015/08/11	R207	05/05/2016	7.56	Put	Bond Future	1,966.7000	1.9667	1,934.2100	1.9342	(1.652)	0	0	0
2015/08/11	R207	05/05/2016	7.84	Put	Bond Future	1,484.7800	1.4848	1,455.4700	1.4555	(1.974)	0	0	0
2015/08/11	R207	05/05/2016	7.56	Call	Bond Future	949.5000	0.9495	954.2800	0.9543	0.503	0	0	43
2015/08/11	R207	05/05/2016	7.85	Call	Bond Future	1,359.0000	1.3590	1,367.0800	1.3671	0.595	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
2015/08/11	R207	05/05/2016	7.86	Call	Bond Future	1,374.6900	1.3747	1,382.9000	1.3829	0.597	0	0	0
2015/08/11	R207	05/05/2016	7.84	Call	Bond Future	1,343.4100	1.3434	1,351.3700	1.3514	0.593	0	0	0
2015/08/11	R207	04/08/2016			Bond Future	7.9234	98.5156	7.9102	98.5542	(0.167)	0.0000	0.0000	0
2015/08/11	R207	04/08/2016	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R207	04/08/2016	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R207	04/08/2016	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R207	04/08/2016	8.01	Call	Bond Future	252.2100	0.2522	290.7800	0.2908	15.293	0	0	0
2015/08/11	R207	04/08/2016	7.99	Call	Bond Future	194.0300	0.1940	232.6000	0.2326	19.878	0	0	0
2015/08/11	R207	04/08/2016	8.00	Call	Bond Future	223.1200	0.2231	261.6900	0.2617	17.287	0	0	0
2015/08/11	R208	06/08/2015			Bond Future	7.9000	97.3095	7.9000	97.3095	0.000	0.0000	0.0000	0
2015/08/11	R208	05/11/2015			Bond Future	7.8986	95.7827	7.8875	95.8292	(0.140)	0.0000	0.0000	40,282
2015/08/11	R208	05/11/2015	7.74	Put	Bond Future	1,449.1700	1.4492	1,398.1300	1.3981	(3.522)	0	0	0
2015/08/11	R208	05/11/2015	8.48	Call	Bond Future	2,702.7400	2.7027	2,723.4100	2.7234	0.765	0	0	0
2015/08/11	R208	05/11/2015	7.75	Call	Bond Future	799.2000	0.7992	794.8300	0.7948	(0.547)	0	0	0
2015/08/11	R208	05/11/2015	7.76	Call	Bond Future	816.9200	0.8169	812.7500	0.8128	(0.510)	0	0	0
2015/08/11	R208	05/11/2015	7.74	Call	Bond Future	781.9100	0.7819	777.3500	0.7773	(0.583)	0	0	0
2015/08/11	R208	05/11/2015	8.48	Put	Bond Future	304.1000	0.3041	278.2900	0.2783	(8.487)	0	0	2,200
2015/08/11	R208	05/11/2015	7.76	Put	Bond Future	1,399.7200	1.3997	1,349.0700	1.3491	(3.619)	0	0	0
2015/08/11	R208	05/11/2015	7.75	Put	Bond Future	1,424.2200	1.4242	1,373.3700	1.3734	(3.570)	0	0	0
2015/08/11	R208	04/02/2016			Bond Future	7.9526	97.4275	7.9413	97.4732	(0.143)	0.0000	0.0000	0
2015/08/11	R208	04/02/2016	7.74	Put	Bond Future	1,932.5200	1.9325	1,890.0200	1.8900	(2.199)	0	0	0
2015/08/11	R208	04/02/2016	7.76	Put	Bond Future	1,885.1100	1.8851	1,842.9300	1.8429	(2.238)	0	0	0
2015/08/11	R208	04/02/2016	7.75	Put	Bond Future	1,908.7200	1.9087	1,866.3700	1.8664	(2.219)	0	0	0
2015/08/11	R208	04/02/2016	7.76	Call	Bond Future	1,105.5700	1.1056	1,109.1000	1.1091	0.319	0	0	0
2015/08/11	R208	04/02/2016	7.74	Call	Bond Future	1,071.6100	1.0716	1,074.8200	1.0748	0.300	0	0	0
2015/08/11	R208	04/02/2016	7.75	Call	Bond Future	1,088.5100	1.0885	1,091.8700	1.0919	0.309	0	0	0
2015/08/11	R208	05/05/2016	7.99	Call	Bond Future	1,764.5800	1.7646	1,774.5200	1.7745	0.563	0	0	0
2015/08/11	R208	05/05/2016	8.00	Put	Bond Future	1,763.9600	1.7640	1,728.8700	1.7289	(1.989)	0	0	0
2015/08/11	R208	05/05/2016			Bond Future	7.9948	95.7683	7.9831	95.8134	(0.146)	0.0000	0.0000	0
2015/08/11	R208	05/05/2016	8.00	Call	Bond Future	1,784.2000	1.7842	1,794.2900	1.7943	0.566	0	0	0
2015/08/11	R208	05/05/2016	8.01	Call	Bond Future	1,804.6100	1.8046	1,814.8500	1.8149	0.567	0	0	0
2015/08/11	R208	05/05/2016	7.99	Put	Bond Future	1,782.9700	1.7830	1,747.7300	1.7477	(1.976)	0	0	0
2015/08/11	R208	05/05/2016	8.01	Put	Bond Future	1,745.7500	1.7457	1,710.8100	1.7108	(2.001)	0	0	0
2015/08/11	R209	06/08/2015			Bond Future	8.7600	78.5072	8.7600	78.5072	0.000	0.0000	0.0000	0
2015/08/11	R209	05/11/2015	7.99	Put	Bond Future	6,603.3700	6.6034	6,470.0800	6.4701	(2.019)	0	0	0
2015/08/11	R209	05/11/2015	9.25	Call	Bond Future	4,623.6800	4.6237	4,676.3500	4.6763	1.139	0	0	0
2015/08/11	R209	05/11/2015			Bond Future	8.7456	77.1356	8.7298	77.2581	(0.181)	0.0000	0.0000	24,850
2015/08/11	R209	05/11/2015	8.01	Put	Bond Future	6,454.3700	6.4544	6,321.0400	6.3210	(2.066)	0	0	0
2015/08/11	R209	05/11/2015	9.16	Put	Bond Future	1,049.2800	1.0493	972.0300	0.9720	(7.362)	0	0	640
2015/08/11	R209	05/11/2015	7.99	Call	Bond Future	418.0200	0.4180	407.3000	0.4073	(2.564)	0	0	0
2015/08/11	R209	05/11/2015	8.00	Put	Bond Future	6,528.4400	6.5284	6,395.1300	6.3951	(2.042)	0	0	0
2015/08/11	R209	05/11/2015	8.50	Put	Bond Future	3,375.1100	3.3751	3,251.1100	3.2511	(3.674)	0	0	0
2015/08/11	R209	05/11/2015	9.25	Put	Bond Future	876.0200	0.8760	806.1200	0.8061	(7.979)	0	0	900
2015/08/11	R209	05/11/2015	8.00	Call	Bond Future	429.7600	0.4298	419.0200	0.4190	(2.499)	0	0	0
2015/08/11	R209	05/11/2015	8.01	Call	Bond Future	442.2200	0.4422	431.4600	0.4315	(2.433)	0	0	0
2015/08/11	R209	05/11/2015	9.16	Call	Bond Future	4,149.0500	4.1490	4,194.3700	4.1944	1.092	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
2015/08/11	R209	05/11/2015	8.50	Call	Bond Future	1,442.9300	1.4429	1,441.5000	1.4415	(0.099)	0	0	900
2015/08/11	R209	04/02/2016	8.74	Call	Bond Future	3,086.3800	3.0864	3,112.4700	3.1125	0.845	0	0	0
2015/08/11	R209	04/02/2016	8.75	Put	Bond Future	3,424.1400	3.4241	3,327.1900	3.3272	(2.831)	0	0	0
2015/08/11	R209	04/02/2016			Bond Future	8.7892	78.4602	8.7731	78.5836	(0.184)	0.0000	0.0000	400
2015/08/11	R209	04/02/2016	8.75	Call	Bond Future	3,123.1100	3.1231	3,149.6500	3.1496	0.850	0	0	0
2015/08/11	R209	04/02/2016	9.52	Put	Bond Future	1,307.8700	1.3079	1,248.5000	1.2485	(4.539)	0	0	2,200
2015/08/11	R209	04/02/2016	8.76	Call	Bond Future	3,160.0700	3.1601	3,187.0700	3.1871	0.854	0	0	0
2015/08/11	R209	04/02/2016	8.74	Put	Bond Future	3,464.3900	3.4644	3,366.9900	3.3670	(2.811)	0	0	0
2015/08/11	R209	04/02/2016	9.52	Call	Bond Future	6,599.4100	6.5994	6,663.5300	6.6635	0.972	0	0	0
2015/08/11	R209	04/02/2016	8.76	Put	Bond Future	3,384.2300	3.3842	3,287.7400	3.2877	(2.851)	0	0	0
2015/08/11	R209	05/05/2016			Bond Future	8.8271	76.7139	8.8107	76.8384	(0.186)	0.0000	0.0000	0
2015/08/11	R209	05/05/2016	9.00	Call	Bond Future	4,594.5000	4.5945	4,638.2200	4.6382	0.952	0	0	0
2015/08/11	R209	05/05/2016	8.99	Put	Bond Future	3,334.4100	3.3344	3,253.1600	3.2532	(2.437)	0	0	0
2015/08/11	R209	05/05/2016	9.01	Put	Bond Future	3,268.6400	3.2686	3,188.1900	3.1882	(2.461)	0	0	0
2015/08/11	R209	05/05/2016	9.00	Put	Bond Future	3,300.6100	3.3006	3,219.7700	3.2198	(2.449)	0	0	0
2015/08/11	R209	05/05/2016	9.01	Call	Bond Future	4,636.3500	4.6363	4,680.4600	4.6805	0.951	0	0	0
2015/08/11	R209	05/05/2016	8.99	Call	Bond Future	4,554.3700	4.5544	4,597.6800	4.5977	0.951	0	0	0
2015/08/11	R210	06/08/2015			Bond Future	182.5665	182.5665	182.5665	182.5665	0.000	0.0000	0.0000	0
2015/08/11	R210	05/11/2015			Bond Future	183.4886	183.4886	183.4772	183.4772	(0.006)	0.0000	0.0000	1,698
2015/08/11	R210	05/11/2015	182.00	Call	Bond Future	1,488.6000	1.4886	1,477.2500	1.4772	(0.762)	0	0	0
2015/08/11	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R210	05/11/2015	182.01	Call	Bond Future	1,478.6000	1.4786	1,467.2500	1.4672	(0.768)	0	0	0
2015/08/11	R210	05/11/2015	181.99	Call	Bond Future	1,498.6000	1.4986	1,487.2500	1.4872	(0.757)	0	0	0
2015/08/11	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R210	04/02/2016			Bond Future	186.6536	186.6536	186.6392	186.6392	(0.008)	0.0000	0.0000	0
2015/08/11	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R210	04/02/2016	184.99	Call	Bond Future	1,663.6100	1.6636	1,649.2300	1.6492	(0.864)	0	0	0
2015/08/11	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R210	04/02/2016	185.00	Call	Bond Future	1,653.6100	1.6536	1,639.2300	1.6392	(0.870)	0	0	0
2015/08/11	R210	04/02/2016	185.01	Call	Bond Future	1,643.6100	1.6436	1,629.2300	1.6292	(0.875)	0	0	0
2015/08/11	R211	06/08/2015			Bond Future	134.3076	134.3076	134.3076	134.3076	0.000	0.0000	0.0000	0
2015/08/11	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R211	05/11/2015			Bond Future	136.4774	136.4774	136.4664	136.4664	(0.008)	0.0000	0.0000	0
2015/08/11	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R211	05/11/2015	134.99	Call	Bond Future	1,487.4400	1.4874	1,476.3900	1.4764	(0.743)	0	0	0
2015/08/11	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R211	05/11/2015	135.00	Call	Bond Future	1,477.4400	1.4774	1,466.3900	1.4664	(0.748)	0	0	0
2015/08/11	R211	05/11/2015	135.01	Call	Bond Future	1,467.4400	1.4674	1,456.3900	1.4564	(0.753)	0	0	0
2015/08/11	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R211	04/02/2016			Bond Future	137.1350	137.1350	137.1217	137.1217	(0.010)	0.0000	0.0000	1,120
2015/08/11	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R211	04/02/2016	138.99	Put	Bond Future	1,854.9600	1.8550	1,868.3400	1.8683	0.721	0	0	0
2015/08/11	R211	04/02/2016	139.01	Put	Bond Future	1,874.9600	1.8750	1,888.3400	1.8883	0.714	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
2015/08/11	R211	04/02/2016	139.00	Put	Bond Future	1,864.9600	1.8650	1,878.3400	1.8783	0.717	0	0	0
2015/08/11	R212	06/08/2015			Bond Future	141.3343	141.3343	141.3343	141.3343	0.000	0.0000	0.0000	0
2015/08/11	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R212	05/11/2015			Bond Future	143.6225	143.6225	143.5706	143.5706	(0.036)	0.0000	0.0000	928
2015/08/11	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R212	05/11/2015	145.99	Put	Bond Future	2,367.4700	2.3675	2,419.4100	2.4194	2.194	0	0	0
2015/08/11	R212	05/11/2015	146.01	Put	Bond Future	2,387.4700	2.3875	2,439.4100	2.4394	2.176	0	0	0
2015/08/11	R212	05/11/2015	146.00	Put	Bond Future	2,377.4700	2.3775	2,429.4100	2.4294	2.185	0	0	0
2015/08/11	R212	04/02/2016			Bond Future	144.2377	144.2377	144.1827	144.1827	(0.038)	0.0000	0.0000	0
2015/08/11	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R212	04/02/2016	145.99	Put	Bond Future	1,752.2600	1.7523	1,807.2700	1.8073	3.139	0	0	0
2015/08/11	R212	04/02/2016	146.01	Put	Bond Future	1,772.2600	1.7723	1,827.2700	1.8273	3.104	0	0	0
2015/08/11	R212	04/02/2016	146.00	Put	Bond Future	1,762.2600	1.7623	1,817.2700	1.8173	3.122	0	0	0
2015/08/11	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R213	06/08/2015			Bond Future	8.6400	89.2440	8.6400	89.2440	0.000	0.0000	0.0000	0
2015/08/11	R213	05/11/2015	7.76	Call	Bond Future	278.9900	0.2790	269.5600	0.2696	(3.380)	0	0	0
2015/08/11	R213	05/11/2015			Bond Future	8.6365	87.6020	8.6206	87.7228	(0.184)	0.0000	0.0000	19,120
2015/08/11	R213	05/11/2015	7.74	Call	Bond Future	262.3200	0.2623	253.0700	0.2531	(3.526)	0	0	0
2015/08/11	R213	05/11/2015	7.75	Call	Bond Future	270.3900	0.2704	261.0500	0.2611	(3.454)	0	0	0
2015/08/11	R213	05/11/2015	7.74	Put	Bond Future	7,447.3800	7.4474	7,317.3200	7.3173	(1.746)	0	0	0
2015/08/11	R213	05/11/2015	7.76	Put	Bond Future	7,294.8200	7.2948	7,164.5800	7.1646	(1.785)	0	0	0
2015/08/11	R213	05/11/2015	7.75	Put	Bond Future	7,370.7800	7.3708	7,240.6300	7.2406	(1.766)	0	0	0
2015/08/11	R213	04/02/2016			Bond Future	8.6869	89.1059	8.6707	89.2274	(0.187)	0.0000	0.0000	0
2015/08/11	R213	04/02/2016	8.75	Call	Bond Future	3,405.2700	3.4053	3,436.3600	3.4364	0.913	0	0	0
2015/08/11	R213	04/02/2016	8.74	Put	Bond Future	2,971.1300	2.9711	2,880.2100	2.8802	(3.060)	0	0	0
2015/08/11	R213	04/02/2016	8.76	Put	Bond Future	2,901.0300	2.9010	2,811.0500	2.8111	(3.102)	0	0	0
2015/08/11	R213	04/02/2016	8.75	Put	Bond Future	2,935.3000	2.9353	2,844.8500	2.8449	(3.081)	0	0	0
2015/08/11	R213	04/02/2016	8.76	Call	Bond Future	3,445.1500	3.4451	3,476.7100	3.4767	0.916	0	0	0
2015/08/11	R213	04/02/2016	8.74	Call	Bond Future	3,366.8600	3.3669	3,397.4800	3.3975	0.909	0	0	0
2015/08/11	R213	05/05/2016	8.74	Put	Bond Future	3,748.6000	3.7486	3,662.8500	3.6629	(2.288)	0	0	0
2015/08/11	R213	05/05/2016	8.76	Put	Bond Future	3,676.6600	3.6767	3,591.6800	3.5917	(2.311)	0	0	0
2015/08/11	R213	05/05/2016			Bond Future	8.7259	87.1503	8.7094	87.2728	(0.190)	0.0000	0.0000	0
2015/08/11	R213	05/05/2016	8.75	Put	Bond Future	3,711.7500	3.7118	3,626.3900	3.6264	(2.300)	0	0	0
2015/08/11	R213	05/05/2016	8.74	Call	Bond Future	3,852.5800	3.8526	3,889.2900	3.8893	0.953	0	0	0
2015/08/11	R213	05/05/2016	8.75	Call	Bond Future	3,889.4800	3.8895	3,926.5800	3.9266	0.954	0	0	0
2015/08/11	R213	05/05/2016	8.76	Call	Bond Future	3,928.0500	3.9281	3,965.5300	3.9655	0.954	0	0	0
2015/08/11	R214	06/08/2015			Bond Future	8.8000	79.6661	8.8000	79.6661	0.000	0.0000	0.0000	0
2015/08/11	R214	05/11/2015			Bond Future	8.7800	78.2420	8.7642	78.3719	(0.180)	0.0000	0.0000	12,095
2015/08/11	R214	05/11/2015	7.99	Put	Bond Future	7,340.4000	7.3404	7,199.1100	7.1991	(1.925)	0	0	0
2015/08/11	R214	05/11/2015	8.00	Put	Bond Future	7,258.0700	7.2581	7,116.7400	7.1167	(1.947)	0	0	0
2015/08/11	R214	05/11/2015	8.01	Put	Bond Future	7,176.6200	7.1766	7,035.2300	7.0352	(1.970)	0	0	0
2015/08/11	R214	05/11/2015	7.99	Call	Bond Future	402.5100	0.4025	391.1400	0.3911	(2.825)	0	0	0
2015/08/11	R214	05/11/2015	8.00	Call	Bond Future	414.1600	0.4142	402.7500	0.4027	(2.755)	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
2015/08/11	R214	05/11/2015	8.01	Call	Bond Future	426.5200	0.4265	415.0500	0.4151	(2.689)	0	0	0
2015/08/11	R214	04/02/2016			Bond Future	8.8249	79.5852	8.8088	79.7161	(0.183)	0.0000	0.0000	4,620
2015/08/11	R214	04/02/2016	7.99	Put	Bond Future	8,323.0500	8.3230	8,193.0700	8.1931	(1.562)	0	0	0
2015/08/11	R214	04/02/2016	8.00	Call	Bond Future	1,052.2600	1.0523	1,053.3600	1.0534	0.105	0	0	0
2015/08/11	R214	04/02/2016	8.01	Call	Bond Future	1,071.4200	1.0714	1,072.7000	1.0727	0.119	0	0	0
2015/08/11	R214	04/02/2016	7.99	Call	Bond Future	1,034.1700	1.0342	1,035.0900	1.0351	0.089	0	0	0
2015/08/11	R214	04/02/2016	8.01	Put	Bond Future	8,172.9700	8.1730	8,043.3500	8.0434	(1.586)	0	0	0
2015/08/11	R214	04/02/2016	8.00	Put	Bond Future	8,247.3900	8.2474	8,117.5900	8.1176	(1.574)	0	0	0
2015/08/11	R214	05/05/2016	9.01	Call	Bond Future	4,798.4500	4.7985	4,843.7800	4.8438	0.945	0	0	0
2015/08/11	R214	05/05/2016			Bond Future	8.8600	77.7130	8.8436	77.8451	(0.185)	0.0000	0.0000	0
2015/08/11	R214	05/05/2016	8.99	Call	Bond Future	4,712.9100	4.7129	4,757.4000	4.7574	0.944	0	0	0
2015/08/11	R214	05/05/2016	9.00	Call	Bond Future	4,754.6800	4.7547	4,799.5900	4.7996	0.945	0	0	0
2015/08/11	R214	05/05/2016	8.99	Put	Bond Future	3,677.1200	3.6771	3,589.5700	3.5896	(2.381)	0	0	0
2015/08/11	R214	05/05/2016	9.01	Put	Bond Future	3,605.3600	3.6054	3,518.6500	3.5187	(2.405)	0	0	0
2015/08/11	R214	05/05/2016	9.00	Put	Bond Future	3,640.1700	3.6402	3,553.0400	3.5530	(2.394)	0	0	0
2015/08/11	R248	06/08/2015			Bond Future	8.8700	102.6417	8.8700	102.6417	0.000	0.0000	0.0000	0
2015/08/11	R248	05/11/2015	8.01	Put	Bond Future	9,589.0500	9.5890	9,421.9900	9.4220	(1.742)	0	0	0
2015/08/11	R248	05/11/2015			Bond Future	8.8517	100.6144	8.8359	100.7814	(0.179)	0.0000	0.0000	47,865
2015/08/11	R248	05/11/2015	8.00	Put	Bond Future	9,712.5100	9.7125	9,545.4500	9.5454	(1.720)	0	0	0
2015/08/11	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R248	05/11/2015	7.99	Put	Bond Future	9,836.2200	9.8362	9,669.1600	9.6692	(1.698)	0	0	0
2015/08/11	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R248	04/02/2016			Bond Future	8.8984	102.3417	8.8822	102.5100	(0.181)	0.0000	0.0000	0
2015/08/11	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R248	04/02/2016	8.99	Call	Bond Future	945.3500	0.9453	1,113.6400	1.1136	17.802	0	0	0
2015/08/11	R248	04/02/2016	9.00	Call	Bond Future	1,047.5600	1.0476	1,215.8500	1.2158	16.065	0	0	0
2015/08/11	R248	04/02/2016	9.01	Call	Bond Future	1,149.5800	1.1496	1,317.8700	1.3179	14.639	0	0	0
2015/08/11	R248	05/05/2016			Bond Future	8.9352	99.7357	8.9188	99.9056	(0.184)	0.0000	0.0000	0
2015/08/11	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R248	05/05/2016	8.99	Call	Bond Future	562.5800	0.5626	732.5200	0.7325	30.207	0	0	0
2015/08/11	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/11	R248	05/05/2016	9.00	Call	Bond Future	664.6700	0.6647	834.6100	0.8346	25.568	0	0	0
2015/08/11	R248	05/05/2016	9.01	Call	Bond Future	766.5700	0.7666	936.5100	0.9365	22.169	0	0	0

Total

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