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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/08/2015 TO 12/08/2015

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
2015/08/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	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
2015/08/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	2025	06/08/2015			Bond Future	123.0693	123.0693	123.0693	123.0693	0.000	0.0000	0.0000	0
2015/08/12	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2025	05/11/2015			Bond Future	125.0545	125.0545	125.0352	125.0352	(0.015)	0.0000	0.0000	38
2015/08/12	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2025	05/11/2015	123.01	Call	Bond Future	2,044.5300	2.0445	2,025.1600	2.0252	(0.947)	0	0	0
2015/08/12	2025	05/11/2015	122.99	Call	Bond Future	2,064.5300	2.0645	2,045.1600	2.0452	(0.938)	0	0	0
2015/08/12	2025	05/11/2015	123.00	Call	Bond Future	2,054.5300	2.0545	2,035.1600	2.0352	(0.943)	0	0	0
2015/08/12	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2025	04/02/2016	126.01	Put	Bond Future	22.5200	0.0225	45.2600	0.0453	100.977	0	0	0
2015/08/12	2025	04/02/2016			Bond Future	125.9875	125.9875	125.9647	125.9647	(0.018)	0.0000	0.0000	0
2015/08/12	2025	04/02/2016	126.00	Put	Bond Future	12.5200	0.0125	35.2600	0.0353	181.629	0	0	0
2015/08/12	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2025	04/02/2016	125.99	Put	Bond Future	2.5200	0.0025	25.2600	0.0253	902.381	0	0	0
2015/08/12	2030	06/08/2015			Bond Future	8.6150	95.2240	8.6150	95.2240	0.000	0.0000	0.0000	0
2015/08/12	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2030	05/11/2015			Bond Future	8.5900	97.4044	8.5316	97.8650	(0.681)	0.0000	0.0000	5,696
2015/08/12	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2030	05/11/2015	8.49	Put	Bond Future	789.8300	0.7898	329.2300	0.3292	(58.316)	0	0	0
2015/08/12	2030	05/11/2015	8.51	Put	Bond Future	631.2000	0.6312	170.6000	0.1706	(72.972)	0	0	0
2015/08/12	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2030	05/11/2015	8.50	Put	Bond Future	710.4700	0.7105	249.8700	0.2499	(64.830)	0	0	0
2015/08/12	2030	04/02/2016	8.75	Call	Bond Future	855.8700	0.8559	1,322.3600	1.3224	54.505	0	0	0
2015/08/12	2030	04/02/2016			Bond Future	8.6387	95.0681	8.5786	95.5346	(0.696)	0.0000	0.0000	400
2015/08/12	2030	04/02/2016	8.76	Call	Bond Future	932.2100	0.9322	1,398.7000	1.3987	50.041	0	0	0
2015/08/12	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2030	04/02/2016	8.74	Call	Bond Future	779.4300	0.7794	1,245.9200	1.2459	59.850	0	0	0
2015/08/12	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2032	06/08/2015			Bond Future	8.7000	99.0854	8.7000	99.0854	0.000	0.0000	0.0000	0
2015/08/12	2032	05/11/2015			Bond Future	8.6759	97.2202	8.6174	97.7152	(0.674)	0.0000	0.0000	1,579
2015/08/12	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2032	05/11/2015	7.99	Put	Bond Future	6,042.8100	6.0428	5,547.8800	5.5479	(8.190)	0	0	0
2015/08/12	2032	05/11/2015	8.01	Put	Bond Future	5,858.9700	5.8590	5,364.0400	5.3640	(8.447)	0	0	0
2015/08/12	2032	05/11/2015	8.00	Put	Bond Future	5,950.8300	5.9508	5,455.9000	5.4559	(8.317)	0	0	0
2015/08/12	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/12	2032	04/02/2016			Bond Future	8.7247	98.8882	8.6646	99.3896	(0.688)	0.0000	0.0000	0
2015/08/12	2032	04/02/2016	8.69	Put	Bond Future	289.1200	0.2891	0.0000	0.0000	(100.000)	0	0	0
2015/08/12	2032	04/02/2016	8.71	Put	Bond Future	122.1800	0.1222	0.0000	0.0000	(100.000)	0	0	0
2015/08/12	2032	04/02/2016	8.70	Put	Bond Future	205.6000	0.2056	0.0000	0.0000	(100.000)	0	0	0
2015/08/12	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	379.2100	0.3792	100.000	0	0	0
2015/08/12	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	212.2700	0.2123	100.000	0	0	0
2015/08/12	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	295.7900	0.2958	100.000	0	0	0
2015/08/12	2032	05/05/2016			Bond Future	8.7670	96.4980	8.7053	97.0069	(0.703)	0.0000	0.0000	0
2015/08/12	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2032	05/05/2016	9.01	Call	Bond Future	1,967.7800	1.9678	2,476.6400	2.4766	25.860	0	0	0
2015/08/12	2032	05/05/2016	8.99	Call	Bond Future	1,808.0800	1.8081	2,316.9400	2.3169	28.144	0	0	0
2015/08/12	2032	05/05/2016	9.00	Call	Bond Future	1,887.9800	1.8880	2,396.8400	2.3968	26.953	0	0	0
2015/08/12	2037	06/08/2015			Bond Future	8.8250	97.1657	8.8250	97.1657	0.000	0.0000	0.0000	0
2015/08/12	2037	05/11/2015	7.99	Put	Bond Future	8,011.4600	8.0115	7,465.8500	7.4659	(6.810)	0	0	0
2015/08/12	2037	05/11/2015	8.01	Put	Bond Future	7,800.8700	7.8009	7,255.2600	7.2553	(6.994)	0	0	0
2015/08/12	2037	05/11/2015			Bond Future	8.7974	99.4966	8.7392	100.0422	(0.662)	0.0000	0.0000	44,477
2015/08/12	2037	05/11/2015	8.00	Put	Bond Future	7,906.0800	7.9061	7,360.4700	7.3605	(6.901)	0	0	0
2015/08/12	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2037	04/02/2016	8.75	Put	Bond Future	877.0100	0.8770	324.0900	0.3241	(63.046)	0	0	0
2015/08/12	2037	04/02/2016			Bond Future	8.8444	96.9458	8.7847	97.4987	(0.675)	0.0000	0.0000	370
2015/08/12	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2037	04/02/2016	8.74	Put	Bond Future	970.6300	0.9706	417.7100	0.4177	(56.965)	0	0	0
2015/08/12	2037	04/02/2016	8.76	Put	Bond Future	783.5200	0.7835	230.6000	0.2306	(70.569)	0	0	0
2015/08/12	2037	05/05/2016	8.99	Call	Bond Future	936.4400	0.9364	1,497.7900	1.4978	59.945	0	0	0
2015/08/12	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2037	05/05/2016			Bond Future	8.8867	98.6788	8.8255	99.2402	(0.689)	0.0000	0.0000	0
2015/08/12	2037	05/05/2016	9.00	Call	Bond Future	1,026.3200	1.0263	1,587.6700	1.5877	54.695	0	0	0
2015/08/12	2037	05/05/2016	9.01	Call	Bond Future	1,116.0700	1.1161	1,677.4200	1.6774	50.297	0	0	0
2015/08/12	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2038	06/08/2015			Bond Future	128.0515	128.0515	128.0515	128.0515	0.000	0.0000	0.0000	0
2015/08/12	2038	05/11/2015			Bond Future	130.1200	130.1200	130.1026	130.1026	(0.013)	0.0000	0.0000	5,820
2015/08/12	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2038	05/11/2015	133.99	Put	Bond Future	3,870.0500	3.8700	3,887.4000	3.8874	0.448	0	0	0
2015/08/12	2038	05/11/2015	134.01	Put	Bond Future	3,890.0500	3.8900	3,907.4000	3.9074	0.446	0	0	0
2015/08/12	2038	05/11/2015	134.00	Put	Bond Future	3,880.0500	3.8800	3,897.4000	3.8974	0.447	0	0	0
2015/08/12	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2038	04/02/2016			Bond Future	130.9875	130.9875	130.9667	130.9667	(0.016)	0.0000	0.0000	0
2015/08/12	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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2015/08/12	2038	04/02/2016	130.99	Put	Bond Future	2.5200	0.0025	23.3500	0.0234	826.587	0	0	0
2015/08/12	2038	04/02/2016	131.01	Put	Bond Future	22.5200	0.0225	43.3500	0.0434	92.496	0	0	0
2015/08/12	2038	04/02/2016	131.00	Put	Bond Future	12.5200	0.0125	33.3500	0.0334	166.374	0	0	0
2015/08/12	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	06/08/2015			Bond Future	8.8750	98.9900	8.8750	98.9900	0.000	0.0000	0.0000	0
2015/08/12	2044	05/11/2015			Bond Future	8.8448	101.4233	8.7918	101.9683	(0.599)	0.0000	0.0000	14,593
2015/08/12	2044	05/11/2015	8.24	Put	Bond Future	6,535.6900	6.5357	5,990.7300	5.9907	(8.338)	0	0	0
2015/08/12	2044	05/11/2015	8.26	Put	Bond Future	6,308.1300	6.3081	5,763.1700	5.7632	(8.639)	0	0	0
2015/08/12	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	05/11/2015	8.25	Put	Bond Future	6,421.8000	6.4218	5,876.8400	5.8768	(8.486)	0	0	0
2015/08/12	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	04/02/2016			Bond Future	8.8895	98.7805	8.8353	99.3325	(0.610)	0.0000	0.0000	0
2015/08/12	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	04/02/2016	9.01	Call	Bond Future	1,209.0900	1.2091	1,761.1900	1.7612	45.662	0	0	0
2015/08/12	2044	04/02/2016	8.99	Call	Bond Future	1,010.1700	1.0102	1,562.2700	1.5623	54.654	0	0	0
2015/08/12	2044	04/02/2016	9.00	Call	Bond Future	1,109.7200	1.1097	1,661.8200	1.6618	49.751	0	0	0
2015/08/12	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	05/05/2016			Bond Future	8.9297	100.5464	8.8742	101.1068	(0.622)	0.0000	0.0000	0
2015/08/12	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2044	05/05/2016	9.01	Call	Bond Future	801.4100	0.8014	1,361.8400	1.3618	69.930	0	0	0
2015/08/12	2044	05/05/2016	8.99	Call	Bond Future	602.8500	0.6028	1,163.2800	1.1633	92.963	0	0	0
2015/08/12	2044	05/05/2016	9.00	Call	Bond Future	702.2200	0.7022	1,262.6500	1.2627	79.808	0	0	0
2015/08/12	2046	06/08/2015			Bond Future	127.2188	127.2188	127.2188	127.2188	0.000	0.0000	0.0000	0
2015/08/12	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2046	05/11/2015			Bond Future	128.1491	128.1491	128.1335	128.1335	(0.012)	0.0000	0.0000	6,062
2015/08/12	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2046	05/11/2015	132.99	Put	Bond Future	4,840.8600	4.8409	4,856.5000	4.8565	0.323	0	0	0
2015/08/12	2046	05/11/2015	133.01	Put	Bond Future	4,860.8600	4.8609	4,876.5000	4.8765	0.322	0	0	0
2015/08/12	2046	05/11/2015	133.00	Put	Bond Future	4,850.8600	4.8509	4,866.5000	4.8665	0.322	0	0	0
2015/08/12	2046	04/02/2016	127.99	Call	Bond Future	2,367.5500	2.3675	2,348.4600	2.3485	(0.806)	0	0	0
2015/08/12	2046	04/02/2016			Bond Future	130.3575	130.3575	130.3385	130.3385	(0.015)	0.0000	0.0000	0
2015/08/12	2046	04/02/2016	128.00	Call	Bond Future	2,357.5500	2.3575	2,338.4600	2.3385	(0.810)	0	0	0
2015/08/12	2046	04/02/2016	128.01	Call	Bond Future	2,347.5500	2.3475	2,328.4600	2.3285	(0.813)	0	0	0
2015/08/12	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2050	06/08/2015			Bond Future	136.1880	136.1880	136.1880	136.1880	0.000	0.0000	0.0000	0
2015/08/12	2050	05/11/2015			Bond Future	138.3889	138.3889	138.3720	138.3720	(0.012)	0.0000	0.0000	4,361
2015/08/12	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
2015/08/12	2050	05/11/2015	144.99	Put	Bond Future	6,601.0700	6.6011	6,618.0100	6.6180	0.257	0	0	0
2015/08/12	2050	05/11/2015	145.01	Put	Bond Future	6,621.0700	6.6211	6,638.0100	6.6380	0.256	0	0	0
2015/08/12	2050	05/11/2015	145.00	Put	Bond Future	6,611.0700	6.6111	6,628.0100	6.6280	0.256	0	0	0
2015/08/12	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2050	04/02/2016			Bond Future	139.2391	139.2391	139.2183	139.2183	(0.015)	0.0000	0.0000	0
2015/08/12	2050	04/02/2016	138.00	Call	Bond Future	1,239.0600	1.2391	1,218.3500	1.2183	(1.671)	0	0	0
2015/08/12	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	2050	04/02/2016	138.01	Call	Bond Future	1,229.0600	1.2291	1,208.3500	1.2083	(1.685)	0	0	0
2015/08/12	2050	04/02/2016	137.99	Call	Bond Future	1,249.0600	1.2491	1,228.3500	1.2283	(1.658)	0	0	0
2015/08/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	AL37	05/11/2015			Index Future	466.9090	466.9090	468.0290	468.0290	0.240	0.0000	0.0000	3
2015/08/12	AL37	04/02/2016			Index Future	474.9130	474.9130	476.0460	476.0460	0.239	0.0000	0.0000	0
2015/08/12	AL7T	05/11/2015			Index Future	552.9270	552.9270	555.1450	555.1450	0.401	0.0000	0.0000	1
2015/08/12	AL7T	04/02/2016			Index Future	562.4060	562.4060	564.6530	564.6530	0.400	0.0000	0.0000	0
2015/08/12	ALBI	05/11/2015			Index Future	505.8320	505.8320	507.8680	507.8680	0.403	0.0000	0.0000	456
2015/08/12	ALBI	04/02/2016			Index Future	514.5030	514.5030	516.5670	516.5670	0.401	0.0000	0.0000	152
2015/08/12	ALBI	05/05/2016			Index Future	523.6880	523.6880	525.7830	525.7830	0.400	0.0000	0.0000	0
2015/08/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	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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2015/08/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	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
2015/08/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/12	EL28	06/08/2015			Bond Future	127.4069	127.4069	127.4069	127.4069	0.000	0.0000	0.0000	0
2015/08/12	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	EL28	05/11/2015			Bond Future	127.9819	127.9819	127.9674	127.9674	(0.011)	0.0000	0.0000	0
2015/08/12	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	EL28	05/11/2015	126.99	Call	Bond Future	991.8900	0.9919	977.3800	0.9774	(1.463)	0	0	0
2015/08/12	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	EL28	05/11/2015	127.00	Call	Bond Future	981.8900	0.9819	967.3800	0.9674	(1.478)	0	0	0
2015/08/12	EL28	05/11/2015	127.01	Call	Bond Future	971.8900	0.9719	957.3800	0.9574	(1.493)	0	0	0
2015/08/12	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	EL28	04/02/2016			Bond Future	130.1876	130.1876	130.1698	130.1698	(0.014)	0.0000	0.0000	0
2015/08/12	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	EL28	04/02/2016	128.99	Call	Bond Future	1,197.6400	1.1976	1,179.8300	1.1798	(1.487)	0	0	0
2015/08/12	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	EL28	04/02/2016	129.00	Call	Bond Future	1,187.6400	1.1876	1,169.8300	1.1698	(1.500)	0	0	0
2015/08/12	EL28	04/02/2016	129.01	Call	Bond Future	1,177.6400	1.1776	1,159.8300	1.1598	(1.512)	0	0	0
2015/08/12	ES33	06/08/2015			Bond Future	9.7150	84.3415	9.7150	84.3415	0.000	0.0000	0.0000	0
2015/08/12	ES33	05/11/2015	9.00	Put	Bond Future	5,386.2200	5.3862	4,956.2500	4.9563	(7.983)	0	0	0
2015/08/12	ES33	05/11/2015			Bond Future	9.7126	82.5472	9.6531	82.9771	(0.612)	0.0000	0.0000	6,441
2015/08/12	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	ES33	05/11/2015	8.99	Put	Bond Future	5,465.5500	5.4655	5,035.5800	5.0356	(7.867)	0	0	0
2015/08/12	ES33	05/11/2015	9.01	Put	Bond Future	5,306.9900	5.3070	4,877.0200	4.8770	(8.102)	0	0	0
2015/08/12	ES33	04/02/2016	10.01	Call	Bond Future	1,527.7900	1.5278	1,963.3800	1.9634	28.511	0	0	0
2015/08/12	ES33	04/02/2016			Bond Future	9.7917	83.9633	9.7306	84.3989	(0.624)	0.0000	0.0000	0
2015/08/12	ES33	04/02/2016	9.99	Call	Bond Future	1,389.6600	1.3897	1,825.2500	1.8253	31.345	0	0	0
2015/08/12	ES33	04/02/2016	10.00	Call	Bond Future	1,458.7700	1.4588	1,894.3600	1.8944	29.860	0	0	0
2015/08/12	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	ES33	05/05/2016	10.01	Call	Bond Future	1,019.5100	1.0195	1,461.5800	1.4616	43.361	0	0	0
2015/08/12	ES33	05/05/2016			Bond Future	9.8631	81.6728	9.8002	82.1149	(0.637)	0.0000	0.0000	0
2015/08/12	ES33	05/05/2016	9.99	Call	Bond Future	881.8700	0.8819	1,323.9400	1.3239	50.129	0	0	0
2015/08/12	ES33	05/05/2016	10.00	Call	Bond Future	950.7400	0.9507	1,392.8100	1.3928	46.497	0	0	0

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2015/08/12	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	GOVI	05/11/2015			GOVI	501.6770	501.6770	503.5410	503.5410	0.372	0.0000	0.0000	441
2015/08/12	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	GOVI	05/11/2015	529.99	Put	GOVI	283,130.0000	28.3130	264,490.0000	26.4490	(6.584)	0	0	0
2015/08/12	GOVI	05/11/2015	530.01	Put	GOVI	283,330.0000	28.3330	264,690.0000	26.4690	(6.579)	0	0	0
2015/08/12	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	GOVI	05/11/2015	530.00	Put	GOVI	283,230.0000	28.3230	264,590.0000	26.4590	(6.581)	0	0	0
2015/08/12	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	1,560.0000	0.1560	100.000	0	0	0
2015/08/12	GOVI	04/02/2016			GOVI	510.2760	510.2760	512.1660	512.1660	0.370	0.0000	0.0000	26
2015/08/12	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	1,760.0000	0.1760	100.000	0	0	0
2015/08/12	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	1,660.0000	0.1660	100.000	0	0	0
2015/08/12	GOVI	04/02/2016	511.99	Put	GOVI	17,140.0000	1.7140	0.0000	0.0000	(100.000)	0	0	0
2015/08/12	GOVI	04/02/2016	512.01	Put	GOVI	17,340.0000	1.7340	0.0000	0.0000	(100.000)	0	0	0
2015/08/12	GOVI	04/02/2016	512.00	Put	GOVI	17,240.0000	1.7240	0.0000	0.0000	(100.000)	0	0	0
2015/08/12	GOVI	05/05/2016	518.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	GOVI	05/05/2016			GOVI	519.3850	519.3850	521.3040	521.3040	0.369	0.0000	0.0000	0
2015/08/12	GOVI	05/05/2016	518.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	GOVI	05/05/2016	518.01	Call	GOVI	13,750.0000	1.3750	32,940.0000	3.2940	139.564	0	0	0
2015/08/12	GOVI	05/05/2016	517.99	Call	GOVI	13,950.0000	1.3950	33,140.0000	3.3140	137.563	0	0	0
2015/08/12	GOVI	05/05/2016	518.00	Call	GOVI	13,850.0000	1.3850	33,040.0000	3.3040	138.556	0	0	0
2015/08/12	GOVI	05/05/2016	517.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/12	IGOV	05/11/2015			Index Future	236.0550	236.0550	236.0430	236.0430	(0.005)	0.0000	0.0000	973
2015/08/12	IGOV	04/02/2016			Index Future	240.1210	240.1210	240.1040	240.1040	(0.007)	0.0000	0.0000	82
2015/08/12	IGOV	05/05/2016			Index Future	244.4260	244.4260	244.4070	244.4070	(0.008)	0.0000	0.0000	0
2015/08/12	ILBI	05/11/2015			Index Future	639.7220	639.7220	639.6290	639.6290	(0.015)	0.0000	0.0000	0
2015/08/12	ILBI	04/02/2016			Index Future	650.7060	650.7060	650.6100	650.6100	(0.015)	0.0000	0.0000	160
2015/08/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/12	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/08/12	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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2015/08/12	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/08/12	JBAF	18/11/2015			Jibar Tradeable Future	6.4900	93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2015/08/12	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/08/12	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7500	93.2500	(0.442)	0.0000	0.0000	2,000
2015/08/12	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.7900	93.2100	(0.876)	0.0000	0.0000	0
2015/08/12	JBAF	15/06/2016			Jibar Tradeable Future	7.0600	92.9400	7.0200	92.9800	(0.567)	0.0000	0.0000	0
2015/08/12	JBAF	21/09/2016			Jibar Tradeable Future	7.2700	92.7300	7.2200	92.7800	(0.688)	0.0000	0.0000	0
2015/08/12	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.3700	92.6300	(0.540)	0.0000	0.0000	0
2015/08/12	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.4700	92.5300	(0.665)	0.0000	0.0000	0
2015/08/12	JBAF	21/06/2017			Jibar Tradeable Future	7.6400	92.3600	7.6000	92.4000	(0.524)	0.0000	0.0000	0
2015/08/12	R023	06/08/2015			Bond Future	8.1000	101.5190	8.1000	101.5190	0.000	0.0000	0.0000	0
2015/08/12	R023	05/11/2015			Bond Future	8.0803	99.7061	8.0104	100.0830	(0.865)	0.0000	0.0000	18,140
2015/08/12	R023	05/11/2015	7.99	Put	Bond Future	1,669.1200	1.6691	1,464.3600	1.4644	(12.268)	0	0	0
2015/08/12	R023	05/11/2015	8.01	Put	Bond Future	1,610.1800	1.6102	1,410.5800	1.4106	(12.396)	0	0	0
2015/08/12	R023	05/11/2015	7.99	Call	Bond Future	1,182.0800	1.1821	1,354.2200	1.3542	14.562	0	0	0
2015/08/12	R023	05/11/2015	8.00	Put	Bond Future	1,639.4800	1.6395	1,437.0100	1.4370	(12.350)	0	0	0
2015/08/12	R023	05/11/2015	8.00	Call	Bond Future	1,206.5300	1.2065	1,380.9600	1.3810	14.457	0	0	0
2015/08/12	R023	05/11/2015	8.01	Call	Bond Future	1,231.2900	1.2313	1,408.5900	1.4086	14.400	0	0	0
2015/08/12	R023	04/02/2016	8.01	Put	Bond Future	2,303.9900	2.3040	1,995.4100	1.9954	(13.393)	0	0	0
2015/08/12	R023	04/02/2016			Bond Future	8.1367	101.4163	8.0639	101.7975	(0.895)	0.0000	0.0000	1,050
2015/08/12	R023	04/02/2016	8.00	Put	Bond Future	2,332.9300	2.3329	2,022.7700	2.0228	(13.295)	0	0	0
2015/08/12	R023	04/02/2016	8.01	Call	Bond Future	1,639.6800	1.6397	1,712.2700	1.7123	4.427	0	0	0
2015/08/12	R023	04/02/2016	7.99	Call	Bond Future	1,592.4500	1.5925	1,662.1700	1.6622	4.378	0	0	0
2015/08/12	R023	04/02/2016	8.00	Call	Bond Future	1,615.9600	1.6160	1,686.9700	1.6870	4.394	0	0	0
2015/08/12	R023	04/02/2016	7.99	Put	Bond Future	2,362.1200	2.3621	2,050.6700	2.0507	(13.185)	0	0	0
2015/08/12	R023	05/05/2016			Bond Future	8.1761	99.2991	8.1001	99.6856	(0.930)	0.0000	0.0000	0
2015/08/12	R023	05/05/2016	8.24	Put	Bond Future	2,205.8300	2.2058	2,006.0000	2.0060	(9.059)	0	0	0
2015/08/12	R023	05/05/2016	8.26	Put	Bond Future	2,159.3800	2.1594	1,962.2200	1.9622	(9.130)	0	0	0
2015/08/12	R023	05/05/2016	8.24	Call	Bond Future	2,529.4900	2.5295	2,716.1600	2.7162	7.380	0	0	0
2015/08/12	R023	05/05/2016	8.25	Put	Bond Future	2,182.1800	2.1822	1,983.6800	1.9837	(9.096)	0	0	0
2015/08/12	R023	05/05/2016	8.25	Call	Bond Future	2,556.3400	2.5563	2,744.3400	2.7443	7.354	0	0	0
2015/08/12	R023	05/05/2016	8.26	Call	Bond Future	2,584.0100	2.5840	2,773.3500	2.7733	7.327	0	0	0
2015/08/12	R186	06/08/2015			Bond Future	8.2300	118.0167	8.2300	118.0167	0.000	0.0000	0.0000	0
2015/08/12	R186	05/11/2015	7.75	Put	Bond Future	4,550.7700	4.5508	4,154.7800	4.1548	(8.702)	0	0	0
2015/08/12	R186	05/11/2015	8.25	Put	Bond Future	2,022.6100	2.0226	1,768.1600	1.7682	(12.580)	0	0	8,690
2015/08/12	R186	05/11/2015	8.45	Call	Bond Future	3,271.6700	3.2717	3,589.7600	3.5898	9.723	0	0	0
2015/08/12	R186	05/11/2015	8.24	Call	Bond Future	2,297.2200	2.2972	2,552.7700	2.5528	11.124	0	0	0
2015/08/12	R186	05/11/2015	8.85	Put	Bond Future	578.0600	0.5781	475.6700	0.4757	(17.713)	0	0	843
2015/08/12	R186	05/11/2015			Bond Future	8.2103	120.5375	8.1464	121.0503	(0.779)	0.0000	0.0000	32,393
2015/08/12	R186	05/11/2015	9.00	Put	Bond Future	403.3600	0.4034	326.5800	0.3266	(19.035)	0	0	2,600
2015/08/12	R186	05/11/2015	8.22	Call	Bond Future	2,215.4500	2.2154	2,464.9500	2.4650	11.262	0	0	0
2015/08/12	R186	05/11/2015	8.24	Put	Bond Future	2,060.6200	2.0606	1,803.3800	1.8034	(12.484)	0	0	0
2015/08/12	R186	05/11/2015	8.35	Put	Bond Future	1,676.8600	1.6769	1,452.9300	1.4529	(13.354)	0	0	9,430
2015/08/12	R186	05/11/2015	8.26	Put	Bond Future	1,985.8000	1.9858	1,734.5800	1.7346	(12.651)	0	0	0
2015/08/12	R186	05/11/2015	8.50	Put	Bond Future	1,244.9600	1.2450	1,064.2300	1.0642	(14.517)	0	0	4,666
2015/08/12	R186	05/11/2015	8.55	Put	Bond Future	1,122.8000	1.1228	954.7400	0.9547	(14.968)	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
2015/08/12	R186	05/11/2015	7.73	Call	Bond Future	751.4300	0.7514	863.6700	0.8637	14.937	0	0	169
2015/08/12	R186	05/11/2015	7.86	Call	Bond Future	1,040.6600	1.0407	1,186.3700	1.1864	14.002	0	0	674
2015/08/12	R186	05/11/2015	8.35	Call	Bond Future	2,785.5400	2.7855	3,074.4000	3.0744	10.370	0	0	843
2015/08/12	R186	05/11/2015	8.45	Put	Bond Future	1,377.9200	1.3779	1,183.2200	1.1832	(14.130)	0	0	6,308
2015/08/12	R186	05/11/2015	8.85	Call	Bond Future	5,540.0300	5.5400	5,950.4300	5.9504	7.408	0	0	0
2015/08/12	R186	05/11/2015	9.00	Call	Bond Future	6,486.8700	6.4869	6,922.8800	6.9229	6.721	0	0	0
2015/08/12	R186	05/11/2015	7.73	Put	Bond Future	4,677.5000	4.6775	4,276.9500	4.2769	(8.563)	0	0	0
2015/08/12	R186	05/11/2015	7.75	Call	Bond Future	791.7200	0.7917	908.5200	0.9085	14.753	0	0	1,200
2015/08/12	R186	05/11/2015	7.86	Put	Bond Future	3,886.6800	3.8867	3,519.6000	3.5196	(9.445)	0	0	0
2015/08/12	R186	05/11/2015	8.25	Call	Bond Future	2,338.8600	2.3389	2,597.2000	2.5972	11.046	0	0	0
2015/08/12	R186	05/11/2015	8.22	Put	Bond Future	2,138.3700	2.1384	1,875.0800	1.8751	(12.313)	0	0	1,090
2015/08/12	R186	05/11/2015	8.26	Call	Bond Future	2,381.6300	2.3816	2,643.2000	2.6432	10.983	0	0	0
2015/08/12	R186	05/11/2015	8.50	Call	Bond Future	3,528.5100	3.5285	3,860.5700	3.8606	9.411	0	0	0
2015/08/12	R186	05/11/2015	8.55	Call	Bond Future	3,794.3400	3.7943	4,139.0700	4.1391	9.085	0	0	0
2015/08/12	R186	04/02/2016	7.50	Call	Bond Future	861.5600	0.8616	984.5700	0.9846	14.278	0	0	0
2015/08/12	R186	04/02/2016			Bond Future	8.2561	117.3061	8.1900	117.8252	(0.800)	0.0000	0.0000	5,365
2015/08/12	R186	04/02/2016	7.51	Call	Bond Future	879.1600	0.8792	1,004.0000	1.0040	14.200	0	0	0
2015/08/12	R186	04/02/2016	7.49	Call	Bond Future	844.4400	0.8444	965.6700	0.9657	14.356	0	0	0
2015/08/12	R186	04/02/2016	7.50	Put	Bond Future	6,994.8300	6.9948	6,598.7700	6.5988	(5.662)	0	0	0
2015/08/12	R186	04/02/2016	7.49	Put	Bond Future	7,061.7300	7.0617	6,663.8900	6.6639	(5.634)	0	0	0
2015/08/12	R186	04/02/2016	7.51	Put	Bond Future	6,928.4900	6.9285	6,534.2600	6.5343	(5.690)	0	0	0
2015/08/12	R186	05/05/2016			Bond Future	8.2934	119.4026	8.2250	119.9293	(0.824)	0.0000	0.0000	0
2015/08/12	R186	05/05/2016	8.34	Call	Bond Future	3,937.1800	3.9372	4,198.1300	4.1981	6.628	0	0	0
2015/08/12	R186	05/05/2016	8.35	Call	Bond Future	3,978.7300	3.9787	4,240.9900	4.2410	6.592	0	0	0
2015/08/12	R186	05/05/2016	8.33	Call	Bond Future	3,896.2500	3.8963	4,155.4800	4.1555	6.653	0	0	0
2015/08/12	R186	05/05/2016	8.35	Put	Bond Future	3,545.2200	3.5452	3,280.8400	3.2808	(7.457)	0	0	0
2015/08/12	R186	05/05/2016	7.56	Put	Bond Future	7,341.9100	7.3419	6,946.3300	6.9463	(5.388)	0	0	0
2015/08/12	R186	05/05/2016	8.34	Put	Bond Future	3,580.1200	3.5801	3,314.4300	3.3144	(7.421)	0	0	0
2015/08/12	R186	05/05/2016	7.56	Call	Bond Future	1,518.3500	1.5184	1,649.4100	1.6494	8.632	0	0	0
2015/08/12	R186	05/05/2016	8.33	Put	Bond Future	3,615.7000	3.6157	3,348.2900	3.3483	(7.396)	0	0	0
2015/08/12	R186	04/08/2016	8.51	Put	Bond Future	0.0000	0.0000	3,405.9400	3.4059	100.000	0	0	0
2015/08/12	R186	04/08/2016			Bond Future	8.3252	116.3182	8.2540	116.8565	(0.856)	0.0000	0.0000	0
2015/08/12	R186	04/08/2016	8.50	Put	Bond Future	0.0000	0.0000	3,435.6100	3.4356	100.000	0	0	0
2015/08/12	R186	04/08/2016	8.51	Call	Bond Future	1,380.1500	1.3801	5,324.3900	5.3244	285.783	0	0	0
2015/08/12	R186	04/08/2016	8.49	Call	Bond Future	1,231.8500	1.2319	5,236.1100	5.2361	325.061	0	0	0
2015/08/12	R186	04/08/2016	8.50	Call	Bond Future	1,306.0300	1.3060	5,279.9400	5.2799	304.274	0	0	0
2015/08/12	R186	04/08/2016	8.49	Put	Bond Future	0.0000	0.0000	3,465.9600	3.4660	100.000	0	0	0
2015/08/12	R197	06/08/2015			Bond Future	293.4480	293.4480	293.4480	293.4480	0.000	0.0000	0.0000	0
2015/08/12	R197	05/11/2015	295.00	Call	Bond Future	3,079.0300	3.0790	3,033.4100	3.0334	(1.482)	0	0	0
2015/08/12	R197	05/11/2015			Bond Future	298.0790	298.0790	298.0334	298.0334	(0.015)	0.0000	0.0000	927
2015/08/12	R197	05/11/2015	294.99	Call	Bond Future	3,089.0300	3.0890	3,043.4100	3.0434	(1.477)	0	0	0
2015/08/12	R197	05/11/2015	295.01	Call	Bond Future	3,069.0300	3.0690	3,023.4100	3.0234	(1.486)	0	0	0
2015/08/12	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R197	04/02/2016			Bond Future	296.8603	296.8603	296.8069	296.8069	(0.018)	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
2015/08/12	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R197	04/02/2016	296.99	Put	Bond Future	129.7000	0.1297	183.1400	0.1831	41.203	0	0	0
2015/08/12	R197	04/02/2016	297.01	Put	Bond Future	149.7000	0.1497	203.1400	0.2031	35.698	0	0	0
2015/08/12	R197	04/02/2016	297.00	Put	Bond Future	139.7000	0.1397	193.1400	0.1931	38.253	0	0	0
2015/08/12	R202	06/08/2015			Bond Future	238.4810	238.4810	238.4810	238.4810	0.000	0.0000	0.0000	0
2015/08/12	R202	05/11/2015			Bond Future	242.5043	242.5043	242.4721	242.4721	(0.013)	0.0000	0.0000	52,921
2015/08/12	R202	05/11/2015	245.99	Put	Bond Future	3,485.7000	3.4857	3,517.9500	3.5180	0.925	0	0	0
2015/08/12	R202	05/11/2015	246.01	Put	Bond Future	3,505.7000	3.5057	3,537.9500	3.5380	0.920	0	0	0
2015/08/12	R202	05/11/2015	246.00	Put	Bond Future	3,495.7000	3.4957	3,527.9500	3.5280	0.923	0	0	0
2015/08/12	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R202	04/02/2016			Bond Future	243.3075	243.3075	243.2689	243.2689	(0.016)	0.0000	0.0000	0
2015/08/12	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R202	04/02/2016	239.99	Call	Bond Future	3,317.4700	3.3175	3,278.8800	3.2789	(1.163)	0	0	0
2015/08/12	R202	04/02/2016	240.00	Call	Bond Future	3,307.4700	3.3075	3,268.8800	3.2689	(1.167)	0	0	0
2015/08/12	R202	04/02/2016	240.01	Call	Bond Future	3,297.4700	3.2975	3,258.8800	3.2589	(1.170)	0	0	0
2015/08/12	R203	06/08/2015			Bond Future	7.2350	105.2902	7.2350	105.2902	0.000	0.0000	0.0000	0
2015/08/12	R203	05/11/2015	5.99	Call	Bond Future	4.1800	0.0042	5.1900	0.0052	24.163	0	0	0
2015/08/12	R203	05/11/2015	6.00	Put	Bond Future	2,175.7200	2.1757	2,064.5400	2.0645	(5.110)	0	0	0
2015/08/12	R203	05/11/2015			Bond Future	7.2446	102.9623	7.1794	103.0745	(0.900)	0.0000	0.0000	14,092
2015/08/12	R203	05/11/2015	6.00	Call	Bond Future	4.4000	0.0044	5.4600	0.0055	24.091	0	0	0
2015/08/12	R203	05/11/2015	6.01	Call	Bond Future	4.6300	0.0046	5.7500	0.0057	24.190	0	0	0
2015/08/12	R203	05/11/2015	5.99	Put	Bond Future	2,193.1900	2.1932	2,081.9600	2.0820	(5.072)	0	0	0
2015/08/12	R203	05/11/2015	6.01	Put	Bond Future	2,158.2600	2.1583	2,047.1400	2.0471	(5.149)	0	0	0
2015/08/12	R203	04/02/2016	7.25	Put	Bond Future	471.5900	0.4716	329.7300	0.3297	(30.081)	0	0	0
2015/08/12	R203	04/02/2016	7.26	Put	Bond Future	464.0000	0.4640	322.8100	0.3228	(30.429)	0	0	0
2015/08/12	R203	04/02/2016			Bond Future	7.2993	104.7285	7.2246	104.8405	(1.024)	0.0000	0.0000	0
2015/08/12	R203	04/02/2016	7.26	Call	Bond Future	405.1200	0.4051	375.9200	0.3759	(7.208)	0	0	0
2015/08/12	R203	04/02/2016	7.24	Call	Bond Future	390.4300	0.3904	359.8900	0.3599	(7.822)	0	0	0
2015/08/12	R203	04/02/2016	7.25	Call	Bond Future	397.7300	0.3977	367.8600	0.3679	(7.510)	0	0	0
2015/08/12	R203	04/02/2016	7.24	Put	Bond Future	479.2800	0.4793	336.7500	0.3367	(29.738)	0	0	0
2015/08/12	R203	05/05/2016	7.25	Put	Bond Future	558.9500	0.5590	501.4900	0.5015	(10.280)	0	0	0
2015/08/12	R203	05/05/2016			Bond Future	7.3068	102.4299	7.2187	102.5423	(1.206)	0.0000	0.0000	0
2015/08/12	R203	05/05/2016	7.26	Call	Bond Future	492.9100	0.4929	548.3100	0.5483	11.239	0	0	0
2015/08/12	R203	05/05/2016	7.24	Call	Bond Future	480.0800	0.4801	534.6100	0.5346	11.359	0	0	0
2015/08/12	R203	05/05/2016	7.25	Call	Bond Future	486.4700	0.4865	541.4300	0.5414	11.298	0	0	0
2015/08/12	R203	05/05/2016	7.24	Put	Bond Future	565.3200	0.5653	507.4300	0.5074	(10.240)	0	0	0
2015/08/12	R203	05/05/2016	7.26	Put	Bond Future	552.6400	0.5526	495.6200	0.4956	(10.318)	0	0	0
2015/08/12	R204	06/08/2015			Bond Future	7.5650	102.3905	7.5650	102.3905	0.000	0.0000	0.0000	0
2015/08/12	R204	05/11/2015			Bond Future	7.5655	104.2760	7.4976	104.4627	(0.897)	0.0000	0.0000	18,489
2015/08/12	R204	05/11/2015	6.25	Call	Bond Future	7.1200	0.0071	8.8700	0.0089	24.579	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
2015/08/12	R204	05/11/2015	6.24	Put	Bond Future	3,733.0400	3.7330	3,547.9800	3.5480	(4.957)	0	0	0
2015/08/12	R204	05/11/2015	6.26	Put	Bond Future	3,676.2600	3.6763	3,491.3600	3.4914	(5.030)	0	0	0
2015/08/12	R204	05/11/2015	6.25	Put	Bond Future	3,704.6500	3.7046	3,519.6600	3.5197	(4.993)	0	0	0
2015/08/12	R204	05/11/2015	6.26	Call	Bond Future	7.4700	0.0075	9.3100	0.0093	24.632	0	0	0
2015/08/12	R204	05/11/2015	6.24	Call	Bond Future	6.7700	0.0068	8.4500	0.0085	24.815	0	0	0
2015/08/12	R204	04/02/2016	7.50	Call	Bond Future	671.0800	0.6711	684.5700	0.6846	2.010	0	0	0
2015/08/12	R204	04/02/2016			Bond Future	7.6248	102.0273	7.5511	102.2150	(0.966)	0.0000	0.0000	0
2015/08/12	R204	04/02/2016	7.51	Call	Bond Future	682.5300	0.6825	697.1900	0.6972	2.148	0	0	0
2015/08/12	R204	04/02/2016	7.49	Put	Bond Future	1,003.3200	1.0033	828.4400	0.8284	(17.430)	0	0	0
2015/08/12	R204	04/02/2016	7.51	Put	Bond Future	975.2500	0.9753	802.1300	0.8021	(17.751)	0	0	0
2015/08/12	R204	04/02/2016	7.49	Call	Bond Future	659.4800	0.6595	672.3800	0.6724	1.956	0	0	0
2015/08/12	R204	04/02/2016	7.50	Put	Bond Future	989.3600	0.9894	815.0700	0.8151	(17.616)	0	0	0
2015/08/12	R204	05/05/2016	7.75	Call	Bond Future	1,138.9200	1.1389	1,234.3100	1.2343	8.375	0	0	0
2015/08/12	R204	05/05/2016			Bond Future	7.6643	103.8505	7.5835	104.0401	(1.055)	0.0000	0.0000	0
2015/08/12	R204	05/05/2016	7.76	Call	Bond Future	1,151.9500	1.1519	1,248.0200	1.2480	8.340	0	0	0
2015/08/12	R204	05/05/2016	7.74	Put	Bond Future	949.2300	0.9492	854.3400	0.8543	(9.997)	0	0	0
2015/08/12	R204	05/05/2016	7.76	Put	Bond Future	928.1300	0.9281	834.6100	0.8346	(10.076)	0	0	0
2015/08/12	R204	05/05/2016	7.74	Call	Bond Future	1,126.3200	1.1263	1,221.0200	1.2210	8.408	0	0	0
2015/08/12	R204	05/05/2016	7.75	Put	Bond Future	938.4600	0.9385	844.2600	0.8443	(10.038)	0	0	0
2015/08/12	R207	06/08/2015			Bond Future	7.7700	98.6270	7.7700	98.6270	0.000	0.0000	0.0000	0
2015/08/12	R207	05/11/2015	7.76	Call	Bond Future	849.4700	0.8495	978.8100	0.9788	15.226	0	0	0
2015/08/12	R207	05/11/2015			Bond Future	7.7676	100.4914	7.6959	100.7408	(0.923)	0.0000	0.0000	37,422
2015/08/12	R207	05/11/2015	7.74	Call	Bond Future	815.0100	0.8150	940.9600	0.9410	15.454	0	0	0
2015/08/12	R207	05/11/2015	7.50	Call	Bond Future	468.7600	0.4688	556.7600	0.5568	18.773	0	0	19
2015/08/12	R207	05/11/2015	7.75	Call	Bond Future	832.1300	0.8321	959.6800	0.9597	15.328	0	0	0
2015/08/12	R207	05/11/2015	7.43	Call	Bond Future	390.6500	0.3906	468.1900	0.4682	19.849	0	0	53
2015/08/12	R207	05/11/2015	7.74	Put	Bond Future	910.8600	0.9109	787.3800	0.7874	(13.556)	0	0	0
2015/08/12	R207	05/11/2015	7.43	Put	Bond Future	1,572.0800	1.5721	1,400.1900	1.4002	(10.934)	0	0	0
2015/08/12	R207	05/11/2015	7.76	Put	Bond Future	875.7800	0.8758	755.6900	0.7557	(13.712)	0	0	0
2015/08/12	R207	05/11/2015	7.50	Put	Bond Future	1,403.7900	1.4038	1,242.3600	1.2424	(11.500)	0	0	0
2015/08/12	R207	05/11/2015	7.75	Put	Bond Future	893.2000	0.8932	771.3200	0.7713	(13.645)	0	0	0
2015/08/12	R207	04/02/2016	7.49	Put	Bond Future	1,750.6800	1.7507	1,543.8000	1.5438	(11.817)	0	0	0
2015/08/12	R207	04/02/2016	7.27	Put	Bond Future	2,262.4200	2.2624	2,036.8600	2.0369	(9.970)	0	0	0
2015/08/12	R207	04/02/2016			Bond Future	7.8258	98.5730	7.7495	98.8247	(0.976)	0.0000	0.0000	0
2015/08/12	R207	04/02/2016	7.51	Put	Bond Future	1,707.9100	1.7079	1,502.9900	1.5030	(11.998)	0	0	0
2015/08/12	R207	04/02/2016	7.27	Call	Bond Future	412.4500	0.4124	438.5400	0.4385	6.326	0	0	43
2015/08/12	R207	04/02/2016	7.50	Call	Bond Future	649.9000	0.6499	695.6500	0.6956	7.040	0	0	19
2015/08/12	R207	04/02/2016	7.51	Call	Bond Future	661.9400	0.6619	708.6700	0.7087	7.060	0	0	0
2015/08/12	R207	04/02/2016	7.49	Call	Bond Future	638.0100	0.6380	682.7800	0.6828	7.017	0	0	0
2015/08/12	R207	04/02/2016	7.50	Put	Bond Future	1,729.2100	1.7292	1,523.3100	1.5233	(11.907)	0	0	0
2015/08/12	R207	05/05/2016	7.86	Put	Bond Future	1,424.8000	1.4248	1,285.4300	1.2854	(9.782)	0	0	0
2015/08/12	R207	05/05/2016			Bond Future	7.8735	100.3347	7.7917	100.5893	(1.039)	0.0000	0.0000	0
2015/08/12	R207	05/05/2016	7.85	Put	Bond Future	1,440.0700	1.4401	1,299.8000	1.2998	(9.740)	0	0	0
2015/08/12	R207	05/05/2016	7.56	Put	Bond Future	1,934.2100	1.9342	1,770.7000	1.7707	(8.454)	0	0	0
2015/08/12	R207	05/05/2016	7.84	Put	Bond Future	1,455.4700	1.4555	1,314.3000	1.3143	(9.699)	0	0	0
2015/08/12	R207	05/05/2016	7.56	Call	Bond Future	954.2800	0.9543	1,045.3600	1.0454	9.544	0	0	43
2015/08/12	R207	05/05/2016	7.85	Call	Bond Future	1,367.0800	1.3671	1,481.4000	1.4814	8.362	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
2015/08/12	R207	05/05/2016	7.86	Call	Bond Future	1,382.9000	1.3829	1,498.1200	1.4981	8.332	0	0	0
2015/08/12	R207	05/05/2016	7.84	Call	Bond Future	1,351.3700	1.3514	1,464.7900	1.4648	8.393	0	0	0
2015/08/12	R207	04/08/2016			Bond Future	7.9102	98.5542	7.8209	98.8151	(1.129)	0.0000	0.0000	0
2015/08/12	R207	04/08/2016	7.99	Put	Bond Future	0.0000	0.0000	1,299.3600	1.2994	100.000	0	0	0
2015/08/12	R207	04/08/2016	8.01	Put	Bond Future	0.0000	0.0000	1,274.8900	1.2749	100.000	0	0	0
2015/08/12	R207	04/08/2016	8.00	Put	Bond Future	0.0000	0.0000	1,286.8900	1.2869	100.000	0	0	0
2015/08/12	R207	04/08/2016	8.01	Call	Bond Future	290.7800	0.2908	1,826.6400	1.8266	528.186	0	0	0
2015/08/12	R207	04/08/2016	7.99	Call	Bond Future	232.6000	0.2326	1,792.9300	1.7929	670.821	0	0	0
2015/08/12	R207	04/08/2016	8.00	Call	Bond Future	261.6900	0.2617	1,809.5500	1.8096	591.486	0	0	0
2015/08/12	R208	06/08/2015			Bond Future	7.9000	97.3095	7.9000	97.3095	0.000	0.0000	0.0000	0
2015/08/12	R208	05/11/2015			Bond Future	7.8875	95.8292	7.8167	96.1264	(0.897)	0.0000	0.0000	40,366
2015/08/12	R208	05/11/2015	7.74	Put	Bond Future	1,398.1300	1.3981	1,216.7000	1.2167	(12.977)	0	0	0
2015/08/12	R208	05/11/2015	8.48	Call	Bond Future	2,723.4100	2.7234	2,962.3300	2.9623	8.773	0	0	0
2015/08/12	R208	05/11/2015	7.75	Call	Bond Future	794.8300	0.7948	912.4200	0.9124	14.794	0	0	0
2015/08/12	R208	05/11/2015	7.76	Call	Bond Future	812.7500	0.8128	932.0100	0.9320	14.674	0	0	0
2015/08/12	R208	05/11/2015	7.74	Call	Bond Future	777.3500	0.7773	893.1000	0.8931	14.890	0	0	0
2015/08/12	R208	05/11/2015	8.48	Put	Bond Future	278.2900	0.2783	220.0300	0.2200	(20.935)	0	0	2,200
2015/08/12	R208	05/11/2015	7.76	Put	Bond Future	1,349.0700	1.3491	1,171.1500	1.1711	(13.188)	0	0	0
2015/08/12	R208	05/11/2015	7.75	Put	Bond Future	1,373.3700	1.3734	1,193.7800	1.1938	(13.077)	0	0	0
2015/08/12	R208	04/02/2016			Bond Future	7.9413	97.4732	7.8669	97.7735	(0.937)	0.0000	0.0000	0
2015/08/12	R208	04/02/2016	7.74	Put	Bond Future	1,890.0200	1.8900	1,630.2300	1.6302	(13.745)	0	0	0
2015/08/12	R208	04/02/2016	7.76	Put	Bond Future	1,842.9300	1.8429	1,585.5500	1.5856	(13.966)	0	0	0
2015/08/12	R208	04/02/2016	7.75	Put	Bond Future	1,866.3700	1.8664	1,607.7900	1.6078	(13.855)	0	0	0
2015/08/12	R208	04/02/2016	7.76	Call	Bond Future	1,109.1000	1.1091	1,151.9700	1.1520	3.865	0	0	0
2015/08/12	R208	04/02/2016	7.74	Call	Bond Future	1,074.8200	1.0748	1,115.2800	1.1153	3.764	0	0	0
2015/08/12	R208	04/02/2016	7.75	Call	Bond Future	1,091.8700	1.0919	1,133.5400	1.1335	3.816	0	0	0
2015/08/12	R208	05/05/2016	7.99	Call	Bond Future	1,774.5200	1.7745	1,914.6600	1.9147	7.897	0	0	0
2015/08/12	R208	05/05/2016	8.00	Put	Bond Future	1,728.8700	1.7289	1,565.9700	1.5660	(9.422)	0	0	0
2015/08/12	R208	05/05/2016			Bond Future	7.9831	95.8134	7.9046	96.1176	(0.984)	0.0000	0.0000	0
2015/08/12	R208	05/05/2016	8.00	Call	Bond Future	1,794.2900	1.7943	1,935.5100	1.9355	7.871	0	0	0
2015/08/12	R208	05/05/2016	8.01	Call	Bond Future	1,814.8500	1.8149	1,957.1400	1.9571	7.840	0	0	0
2015/08/12	R208	05/05/2016	7.99	Put	Bond Future	1,747.7300	1.7477	1,583.7500	1.5838	(9.382)	0	0	0
2015/08/12	R208	05/05/2016	8.01	Put	Bond Future	1,710.8100	1.7108	1,548.9800	1.5490	(9.459)	0	0	0
2015/08/12	R209	06/08/2015			Bond Future	8.7600	78.5072	8.7600	78.5072	0.000	0.0000	0.0000	0
2015/08/12	R209	05/11/2015	7.99	Put	Bond Future	6,470.0800	6.4701	6,087.4800	6.0875	(5.913)	0	0	0
2015/08/12	R209	05/11/2015	9.25	Call	Bond Future	4,676.3500	4.6763	5,042.4600	5.0425	7.829	0	0	0
2015/08/12	R209	05/11/2015			Bond Future	8.7298	77.2581	8.6716	77.7099	(0.666)	0.0000	0.0000	24,850
2015/08/12	R209	05/11/2015	8.01	Put	Bond Future	6,321.0400	6.3210	5,942.1700	5.9422	(5.994)	0	0	0
2015/08/12	R209	05/11/2015	9.16	Put	Bond Future	972.0300	0.9720	871.6900	0.8717	(10.323)	0	0	640
2015/08/12	R209	05/11/2015	7.99	Call	Bond Future	407.3000	0.4073	476.4400	0.4764	16.975	0	0	0
2015/08/12	R209	05/11/2015	8.00	Put	Bond Future	6,395.1300	6.3951	6,014.6100	6.0146	(5.950)	0	0	0
2015/08/12	R209	05/11/2015	8.50	Put	Bond Future	3,251.1100	3.2511	2,977.3100	2.9773	(8.422)	0	0	0
2015/08/12	R209	05/11/2015	9.25	Put	Bond Future	806.1200	0.8061	720.4900	0.7205	(10.622)	0	0	900
2015/08/12	R209	05/11/2015	8.00	Call	Bond Future	419.0200	0.4190	490.2400	0.4902	16.997	0	0	0
2015/08/12	R209	05/11/2015	8.01	Call	Bond Future	431.4600	0.4315	504.3300	0.5043	16.889	0	0	0
2015/08/12	R209	05/11/2015	9.16	Call	Bond Future	4,194.3700	4.1944	4,545.7700	4.5458	8.378	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
2015/08/12	R209	05/11/2015	8.50	Call	Bond Future	1,441.5000	1.4415	1,619.4400	1.6194	12.344	0	0	900
2015/08/12	R209	04/02/2016	8.74	Call	Bond Future	3,112.4700	3.1125	3,282.0700	3.2821	5.449	0	0	0
2015/08/12	R209	04/02/2016	8.75	Put	Bond Future	3,327.1900	3.3272	3,040.7900	3.0408	(8.608)	0	0	0
2015/08/12	R209	04/02/2016			Bond Future	8.7731	78.5836	8.7137	79.0414	(0.678)	0.0000	0.0000	400
2015/08/12	R209	04/02/2016	8.75	Call	Bond Future	3,149.6500	3.1496	3,321.0300	3.3210	5.441	0	0	0
2015/08/12	R209	04/02/2016	9.52	Put	Bond Future	1,248.5000	1.2485	1,115.5100	1.1155	(10.652)	0	0	2,200
2015/08/12	R209	04/02/2016	8.76	Call	Bond Future	3,187.0700	3.1871	3,361.5400	3.3615	5.474	0	0	0
2015/08/12	R209	04/02/2016	8.74	Put	Bond Future	3,366.9900	3.3670	3,078.8100	3.0788	(8.559)	0	0	0
2015/08/12	R209	04/02/2016	9.52	Call	Bond Future	6,663.5300	6.6635	6,988.3200	6.9883	4.874	0	0	0
2015/08/12	R209	04/02/2016	8.76	Put	Bond Future	3,287.7400	3.2877	3,004.4300	3.0044	(8.617)	0	0	0
2015/08/12	R209	05/05/2016			Bond Future	8.8107	76.8384	8.7498	77.3032	(0.691)	0.0000	0.0000	0
2015/08/12	R209	05/05/2016	9.00	Call	Bond Future	4,638.2200	4.6382	4,959.9200	4.9599	6.936	0	0	0
2015/08/12	R209	05/05/2016	8.99	Put	Bond Future	3,253.1600	3.2532	3,107.2300	3.1072	(4.486)	0	0	0
2015/08/12	R209	05/05/2016	9.01	Put	Bond Future	3,188.1900	3.1882	3,046.3400	3.0463	(4.449)	0	0	0
2015/08/12	R209	05/05/2016	9.00	Put	Bond Future	3,219.7700	3.2198	3,076.6600	3.0767	(4.445)	0	0	0
2015/08/12	R209	05/05/2016	9.01	Call	Bond Future	4,680.4600	4.6805	5,003.4200	5.0034	6.900	0	0	0
2015/08/12	R209	05/05/2016	8.99	Call	Bond Future	4,597.6800	4.5977	4,916.5600	4.9166	6.936	0	0	0
2015/08/12	R210	06/08/2015			Bond Future	182.5665	182.5665	182.5665	182.5665	0.000	0.0000	0.0000	0
2015/08/12	R210	05/11/2015			Bond Future	183.4772	183.4772	183.4495	183.4495	(0.015)	0.0000	0.0000	1,698
2015/08/12	R210	05/11/2015	182.00	Call	Bond Future	1,477.2500	1.4772	1,449.4800	1.4495	(1.880)	0	0	0
2015/08/12	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R210	05/11/2015	182.01	Call	Bond Future	1,467.2500	1.4672	1,439.4800	1.4395	(1.893)	0	0	0
2015/08/12	R210	05/11/2015	181.99	Call	Bond Future	1,487.2500	1.4872	1,459.4800	1.4595	(1.867)	0	0	0
2015/08/12	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R210	04/02/2016			Bond Future	186.6392	186.6392	186.6066	186.6066	(0.017)	0.0000	0.0000	0
2015/08/12	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R210	04/02/2016	184.99	Call	Bond Future	1,649.2300	1.6492	1,616.5800	1.6166	(1.980)	0	0	0
2015/08/12	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R210	04/02/2016	185.00	Call	Bond Future	1,639.2300	1.6392	1,606.5800	1.6066	(1.992)	0	0	0
2015/08/12	R210	04/02/2016	185.01	Call	Bond Future	1,629.2300	1.6292	1,596.5800	1.5966	(2.004)	0	0	0
2015/08/12	R211	06/08/2015			Bond Future	134.3076	134.3076	134.3076	134.3076	0.000	0.0000	0.0000	0
2015/08/12	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R211	05/11/2015			Bond Future	136.4664	136.4664	136.4376	136.4376	(0.021)	0.0000	0.0000	0
2015/08/12	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R211	05/11/2015	134.99	Call	Bond Future	1,476.3900	1.4764	1,447.6200	1.4476	(1.949)	0	0	0
2015/08/12	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R211	05/11/2015	135.00	Call	Bond Future	1,466.3900	1.4664	1,437.6200	1.4376	(1.962)	0	0	0
2015/08/12	R211	05/11/2015	135.01	Call	Bond Future	1,456.3900	1.4564	1,427.6200	1.4276	(1.975)	0	0	0
2015/08/12	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R211	04/02/2016			Bond Future	137.1217	137.1217	137.0891	137.0891	(0.024)	0.0000	0.0000	1,120
2015/08/12	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R211	04/02/2016	138.99	Put	Bond Future	1,868.3400	1.8683	1,900.9100	1.9009	1.743	0	0	0
2015/08/12	R211	04/02/2016	139.01	Put	Bond Future	1,888.3400	1.8883	1,920.9100	1.9209	1.725	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
2015/08/12	R211	04/02/2016	139.00	Put	Bond Future	1,878.3400	1.8783	1,910.9100	1.9109	1.734	0	0	0
2015/08/12	R212	06/08/2015			Bond Future	141.3343	141.3343	141.3343	141.3343	0.000	0.0000	0.0000	0
2015/08/12	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R212	05/11/2015			Bond Future	143.5706	143.5706	143.5476	143.5476	(0.016)	0.0000	0.0000	928
2015/08/12	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R212	05/11/2015	145.99	Put	Bond Future	2,419.4100	2.4194	2,442.3900	2.4424	0.950	0	0	0
2015/08/12	R212	05/11/2015	146.01	Put	Bond Future	2,439.4100	2.4394	2,462.3900	2.4624	0.942	0	0	0
2015/08/12	R212	05/11/2015	146.00	Put	Bond Future	2,429.4100	2.4294	2,452.3900	2.4524	0.946	0	0	0
2015/08/12	R212	04/02/2016			Bond Future	144.1827	144.1827	144.1559	144.1559	(0.019)	0.0000	0.0000	0
2015/08/12	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R212	04/02/2016	145.99	Put	Bond Future	1,807.2700	1.8073	1,834.0900	1.8341	1.484	0	0	0
2015/08/12	R212	04/02/2016	146.01	Put	Bond Future	1,827.2700	1.8273	1,854.0900	1.8541	1.468	0	0	0
2015/08/12	R212	04/02/2016	146.00	Put	Bond Future	1,817.2700	1.8173	1,844.0900	1.8441	1.476	0	0	0
2015/08/12	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R213	06/08/2015			Bond Future	8.6400	89.2440	8.6400	89.2440	0.000	0.0000	0.0000	0
2015/08/12	R213	05/11/2015	7.76	Call	Bond Future	269.5600	0.2696	311.0000	0.3110	15.373	0	0	0
2015/08/12	R213	05/11/2015			Bond Future	8.6206	87.7228	8.5622	88.1676	(0.677)	0.0000	0.0000	19,120
2015/08/12	R213	05/11/2015	7.74	Call	Bond Future	253.0700	0.2531	292.2800	0.2923	15.494	0	0	0
2015/08/12	R213	05/11/2015	7.75	Call	Bond Future	261.0500	0.2611	301.3500	0.3014	15.438	0	0	0
2015/08/12	R213	05/11/2015	7.74	Put	Bond Future	7,317.3200	7.3173	6,911.7000	6.9117	(5.543)	0	0	0
2015/08/12	R213	05/11/2015	7.76	Put	Bond Future	7,164.5800	7.1646	6,761.1900	6.7612	(5.630)	0	0	0
2015/08/12	R213	05/11/2015	7.75	Put	Bond Future	7,240.6300	7.2406	6,836.1000	6.8361	(5.587)	0	0	0
2015/08/12	R213	04/02/2016			Bond Future	8.6707	89.2274	8.6107	89.6780	(0.691)	0.0000	0.0000	0
2015/08/12	R213	04/02/2016	8.75	Call	Bond Future	3,436.3600	3.4364	3,586.4200	3.5864	4.367	0	0	0
2015/08/12	R213	04/02/2016	8.74	Put	Bond Future	2,880.2100	2.8802	2,577.8700	2.5779	(10.497)	0	0	0
2015/08/12	R213	04/02/2016	8.76	Put	Bond Future	2,811.0500	2.8111	2,512.4100	2.5124	(10.624)	0	0	0
2015/08/12	R213	04/02/2016	8.75	Put	Bond Future	2,844.8500	2.8449	2,544.3700	2.5444	(10.562)	0	0	0
2015/08/12	R213	04/02/2016	8.76	Call	Bond Future	3,476.7100	3.4767	3,628.6100	3.6286	4.369	0	0	0
2015/08/12	R213	04/02/2016	8.74	Call	Bond Future	3,397.4800	3.3975	3,545.6800	3.5457	4.362	0	0	0
2015/08/12	R213	05/05/2016	8.74	Put	Bond Future	3,662.8500	3.6629	3,427.9800	3.4280	(6.412)	0	0	0
2015/08/12	R213	05/05/2016	8.76	Put	Bond Future	3,591.6800	3.5917	3,359.9700	3.3600	(6.451)	0	0	0
2015/08/12	R213	05/05/2016			Bond Future	8.7094	87.2728	8.6479	87.7301	(0.706)	0.0000	0.0000	0
2015/08/12	R213	05/05/2016	8.75	Put	Bond Future	3,626.3900	3.6264	3,392.9500	3.3930	(6.437)	0	0	0
2015/08/12	R213	05/05/2016	8.74	Call	Bond Future	3,889.2900	3.8893	4,111.6900	4.1117	5.718	0	0	0
2015/08/12	R213	05/05/2016	8.75	Call	Bond Future	3,926.5800	3.9266	4,150.4100	4.1504	5.700	0	0	0
2015/08/12	R213	05/05/2016	8.76	Call	Bond Future	3,965.5300	3.9655	4,191.0900	4.1911	5.688	0	0	0
2015/08/12	R214	06/08/2015			Bond Future	8.8000	79.6661	8.8000	79.6661	0.000	0.0000	0.0000	0
2015/08/12	R214	05/11/2015			Bond Future	8.7642	78.3719	8.7062	78.8507	(0.662)	0.0000	0.0000	12,095
2015/08/12	R214	05/11/2015	7.99	Put	Bond Future	7,199.1100	7.1991	6,788.3900	6.7884	(5.705)	0	0	0
2015/08/12	R214	05/11/2015	8.00	Put	Bond Future	7,116.7400	7.1167	6,708.1900	6.7082	(5.741)	0	0	0
2015/08/12	R214	05/11/2015	8.01	Put	Bond Future	7,035.2300	7.0352	6,628.3800	6.6284	(5.783)	0	0	0
2015/08/12	R214	05/11/2015	7.99	Call	Bond Future	391.1400	0.3911	459.1800	0.4592	17.395	0	0	0
2015/08/12	R214	05/11/2015	8.00	Call	Bond Future	402.7500	0.4027	472.9600	0.4730	17.433	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
2015/08/12	R214	05/11/2015	8.01	Call	Bond Future	415.0500	0.4151	486.9600	0.4870	17.326	0	0	0
2015/08/12	R214	04/02/2016			Bond Future	8.8088	79.7161	8.7494	80.2014	(0.674)	0.0000	0.0000	4,620
2015/08/12	R214	04/02/2016	7.99	Put	Bond Future	8,193.0700	8.1931	7,747.7200	7.7477	(5.436)	0	0	0
2015/08/12	R214	04/02/2016	8.00	Call	Bond Future	1,053.3600	1.0534	1,094.2900	1.0943	3.886	0	0	0
2015/08/12	R214	04/02/2016	8.01	Call	Bond Future	1,072.7000	1.0727	1,114.6500	1.1147	3.911	0	0	0
2015/08/12	R214	04/02/2016	7.99	Call	Bond Future	1,035.0900	1.0351	1,075.0400	1.0750	3.860	0	0	0
2015/08/12	R214	04/02/2016	8.01	Put	Bond Future	8,043.3500	8.0434	7,600.0000	7.6000	(5.512)	0	0	0
2015/08/12	R214	04/02/2016	8.00	Put	Bond Future	8,117.5900	8.1176	7,673.2200	7.6732	(5.474)	0	0	0
2015/08/12	R214	05/05/2016	9.01	Call	Bond Future	4,843.7800	4.8438	5,187.1700	5.1872	7.089	0	0	0
2015/08/12	R214	05/05/2016			Bond Future	8.8436	77.8451	8.7829	78.3379	(0.686)	0.0000	0.0000	0
2015/08/12	R214	05/05/2016	8.99	Call	Bond Future	4,757.4000	4.7574	5,096.5000	5.0965	7.128	0	0	0
2015/08/12	R214	05/05/2016	9.00	Call	Bond Future	4,799.5900	4.7996	5,141.8900	5.1419	7.132	0	0	0
2015/08/12	R214	05/05/2016	8.99	Put	Bond Future	3,589.5700	3.5896	3,435.8400	3.4358	(4.283)	0	0	0
2015/08/12	R214	05/05/2016	9.01	Put	Bond Future	3,518.6500	3.5187	3,369.2100	3.3692	(4.247)	0	0	0
2015/08/12	R214	05/05/2016	9.00	Put	Bond Future	3,553.0400	3.5530	3,402.5100	3.4025	(4.237)	0	0	0
2015/08/12	R248	06/08/2015			Bond Future	8.8700	102.6417	8.8700	102.6417	0.000	0.0000	0.0000	0
2015/08/12	R248	05/11/2015	8.01	Put	Bond Future	9,421.9900	9.4220	8,860.8100	8.8608	(5.956)	0	0	0
2015/08/12	R248	05/11/2015			Bond Future	8.8359	100.7814	8.7829	101.3426	(0.599)	0.0000	0.0000	47,865
2015/08/12	R248	05/11/2015	8.00	Put	Bond Future	9,545.4500	9.5454	8,984.2700	8.9843	(5.879)	0	0	0
2015/08/12	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R248	05/11/2015	7.99	Put	Bond Future	9,669.1600	9.6692	9,107.9800	9.1080	(5.804)	0	0	0
2015/08/12	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R248	04/02/2016			Bond Future	8.8822	102.5100	8.8280	103.0788	(0.611)	0.0000	0.0000	0
2015/08/12	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R248	04/02/2016	8.99	Call	Bond Future	1,113.6400	1.1136	1,682.4200	1.6824	51.074	0	0	0
2015/08/12	R248	04/02/2016	9.00	Call	Bond Future	1,215.8500	1.2158	1,784.6300	1.7846	46.780	0	0	0
2015/08/12	R248	04/02/2016	9.01	Call	Bond Future	1,317.8700	1.3179	1,886.6500	1.8866	43.159	0	0	0
2015/08/12	R248	05/05/2016			Bond Future	8.9188	99.9056	8.8633	100.4829	(0.622)	0.0000	0.0000	0
2015/08/12	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R248	05/05/2016	8.99	Call	Bond Future	732.5200	0.7325	1,309.8400	1.3098	78.813	0	0	0
2015/08/12	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/12	R248	05/05/2016	9.00	Call	Bond Future	834.6100	0.8346	1,411.9300	1.4119	69.172	0	0	0
2015/08/12	R248	05/05/2016	9.01	Call	Bond Future	936.5100	0.9365	1,513.8300	1.5138	61.646	0	0	0

Total

476189