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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/08/2015 TO 13/08/2015

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
2015/08/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	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
2015/08/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2025	05/11/2015			Bond Future	125.0352	125.0352	125.0283	125.0283	(0.005)	0.0000	0.0000	38
2015/08/13	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2025	05/11/2015	123.01	Call	Bond Future	2,025.1600	2.0252	2,018.3500	2.0184	(0.336)	0	0	0
2015/08/13	2025	05/11/2015	122.99	Call	Bond Future	2,045.1600	2.0452	2,038.3500	2.0384	(0.333)	0	0	0
2015/08/13	2025	05/11/2015	123.00	Call	Bond Future	2,035.1600	2.0352	2,028.3500	2.0284	(0.335)	0	0	0
2015/08/13	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2025	04/02/2016	126.01	Put	Bond Future	45.2600	0.0453	55.0800	0.0551	21.697	0	0	0
2015/08/13	2025	04/02/2016			Bond Future	125.9647	125.9647	125.9549	125.9549	(0.008)	0.0000	0.0000	0
2015/08/13	2025	04/02/2016	126.00	Put	Bond Future	35.2600	0.0353	45.0800	0.0451	27.850	0	0	0
2015/08/13	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2025	04/02/2016	125.99	Put	Bond Future	25.2600	0.0253	35.0800	0.0351	38.876	0	0	0
2015/08/13	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2030	05/11/2015			Bond Future	8.5316	97.8650	8.5824	97.4642	0.596	0.0000	0.0000	5,896
2015/08/13	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2030	05/11/2015	8.49	Put	Bond Future	329.2300	0.3292	730.0600	0.7301	121.748	0	0	0
2015/08/13	2030	05/11/2015	8.51	Put	Bond Future	170.6000	0.1706	571.4300	0.5714	234.953	0	0	0
2015/08/13	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2030	05/11/2015	8.50	Put	Bond Future	249.8700	0.2499	650.7000	0.6507	160.415	0	0	0
2015/08/13	2030	04/02/2016	8.75	Call	Bond Future	1,322.3600	1.3224	912.3700	0.9124	(31.004)	0	0	0
2015/08/13	2030	04/02/2016			Bond Future	8.5786	95.5346	8.6314	95.1246	0.615	0.0000	0.0000	400
2015/08/13	2030	04/02/2016	8.76	Call	Bond Future	1,398.7000	1.3987	988.7100	0.9887	(29.312)	0	0	0
2015/08/13	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2030	04/02/2016	8.74	Call	Bond Future	1,245.9200	1.2459	835.9300	0.8359	(32.907)	0	0	0
2015/08/13	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2032	05/11/2015			Bond Future	8.6174	97.7152	8.6682	97.2852	0.590	0.0000	0.0000	1,579
2015/08/13	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2032	05/11/2015	7.99	Put	Bond Future	5,547.8800	5.5479	5,977.8700	5.9779	7.751	0	0	0
2015/08/13	2032	05/11/2015	8.01	Put	Bond Future	5,364.0400	5.3640	5,794.0300	5.7940	8.016	0	0	0
2015/08/13	2032	05/11/2015	8.00	Put	Bond Future	5,455.9000	5.4559	5,885.8900	5.8859	7.881	0	0	0
2015/08/13	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2032	04/02/2016			Bond Future	8.6646	99.3896	8.7173	98.9499	0.607	0.0000	0.0000	0
2015/08/13	2032	04/02/2016	8.69	Put	Bond Future	0.0000	0.0000	227.4300	0.2274	100.000	0	0	0
2015/08/13	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	60.4900	0.0605	100.000	0	0	0

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2015/08/13	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	143.9100	0.1439	100.000	0	0	0
2015/08/13	2032	04/02/2016	8.71	Call	Bond Future	379.2100	0.3792	0.0000	0.0000	(100.000)	0	0	0
2015/08/13	2032	04/02/2016	8.69	Call	Bond Future	212.2700	0.2123	0.0000	0.0000	(100.000)	0	0	0
2015/08/13	2032	04/02/2016	8.70	Call	Bond Future	295.7900	0.2958	0.0000	0.0000	(100.000)	0	0	0
2015/08/13	2032	05/05/2016			Bond Future	8.7053	97.0069	8.7593	96.5614	0.620	0.0000	0.0000	0
2015/08/13	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2032	05/05/2016	9.01	Call	Bond Future	2,476.6400	2.4766	2,031.1800	2.0312	(17.986)	0	0	0
2015/08/13	2032	05/05/2016	8.99	Call	Bond Future	2,316.9400	2.3169	1,871.4800	1.8715	(19.226)	0	0	0
2015/08/13	2032	05/05/2016	9.00	Call	Bond Future	2,396.8400	2.3968	1,951.3800	1.9514	(18.585)	0	0	0
2015/08/13	2037	05/11/2015	7.99	Put	Bond Future	7,465.8500	7.4659	7,941.5500	7.9415	6.372	0	0	0
2015/08/13	2037	05/11/2015	8.01	Put	Bond Future	7,255.2600	7.2553	7,730.9600	7.7310	6.557	0	0	0
2015/08/13	2037	05/11/2015			Bond Future	8.7392	100.0422	8.7899	99.5665	0.581	0.0000	0.0000	44,477
2015/08/13	2037	05/11/2015	8.00	Put	Bond Future	7,360.4700	7.3605	7,836.1700	7.8362	6.463	0	0	0
2015/08/13	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2037	04/02/2016	8.75	Put	Bond Future	324.0900	0.3241	810.3700	0.8104	150.045	0	0	0
2015/08/13	2037	04/02/2016			Bond Future	8.7847	97.4987	8.8372	97.0124	0.597	0.0000	0.0000	370
2015/08/13	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2037	04/02/2016	8.74	Put	Bond Future	417.7100	0.4177	903.9900	0.9040	116.416	0	0	0
2015/08/13	2037	04/02/2016	8.76	Put	Bond Future	230.6000	0.2306	716.8800	0.7169	210.876	0	0	0
2015/08/13	2037	05/05/2016	8.99	Call	Bond Future	1,497.7900	1.4978	1,004.9700	1.0050	(32.903)	0	0	0
2015/08/13	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2037	05/05/2016			Bond Future	8.8255	99.2402	8.8792	98.7474	0.608	0.0000	0.0000	0
2015/08/13	2037	05/05/2016	9.00	Call	Bond Future	1,587.6700	1.5877	1,094.8500	1.0948	(31.040)	0	0	0
2015/08/13	2037	05/05/2016	9.01	Call	Bond Future	1,677.4200	1.6774	1,184.6000	1.1846	(29.380)	0	0	0
2015/08/13	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2038	05/11/2015			Bond Future	130.1026	130.1026	130.0967	130.0967	(0.005)	0.0000	0.0000	5,820
2015/08/13	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2038	05/11/2015	133.99	Put	Bond Future	3,887.4000	3.8874	3,893.3400	3.8933	0.153	0	0	0
2015/08/13	2038	05/11/2015	134.01	Put	Bond Future	3,907.4000	3.9074	3,913.3400	3.9133	0.152	0	0	0
2015/08/13	2038	05/11/2015	134.00	Put	Bond Future	3,897.4000	3.8974	3,903.3400	3.9033	0.152	0	0	0
2015/08/13	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2038	04/02/2016			Bond Future	130.9667	130.9667	130.9575	130.9575	(0.007)	0.0000	0.0000	0
2015/08/13	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2038	04/02/2016	130.99	Put	Bond Future	23.3500	0.0234	32.5000	0.0325	39.186	0	0	0
2015/08/13	2038	04/02/2016	131.01	Put	Bond Future	43.3500	0.0434	52.5000	0.0525	21.107	0	0	0
2015/08/13	2038	04/02/2016	131.00	Put	Bond Future	33.3500	0.0334	42.5000	0.0425	27.436	0	0	0
2015/08/13	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/13	2044	05/11/2015			Bond Future	8.7918	101.9683	8.8425	101.4463	0.577	0.0000	0.0000	14,593
2015/08/13	2044	05/11/2015	8.24	Put	Bond Future	5,990.7300	5.9907	6,512.7400	6.5127	8.714	0	0	0
2015/08/13	2044	05/11/2015	8.26	Put	Bond Future	5,763.1700	5.7632	6,285.1800	6.2852	9.058	0	0	0
2015/08/13	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2044	05/11/2015	8.25	Put	Bond Future	5,876.8400	5.8768	6,398.8500	6.3988	8.882	0	0	0
2015/08/13	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2044	04/02/2016			Bond Future	8.8353	99.3325	8.8876	98.7992	0.593	0.0000	0.0000	0
2015/08/13	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2044	04/02/2016	9.01	Call	Bond Future	1,761.1900	1.7612	1,227.8500	1.2278	(30.283)	0	0	0
2015/08/13	2044	04/02/2016	8.99	Call	Bond Future	1,562.2700	1.5623	1,028.9300	1.0289	(34.139)	0	0	0
2015/08/13	2044	04/02/2016	9.00	Call	Bond Future	1,661.8200	1.6618	1,128.4800	1.1285	(32.094)	0	0	0
2015/08/13	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2044	05/05/2016			Bond Future	8.8742	101.1068	8.9277	100.5662	0.603	0.0000	0.0000	0
2015/08/13	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2044	05/05/2016	9.01	Call	Bond Future	1,361.8400	1.3618	821.2100	0.8212	(39.698)	0	0	0
2015/08/13	2044	05/05/2016	8.99	Call	Bond Future	1,163.2800	1.1633	622.6500	0.6227	(46.475)	0	0	0
2015/08/13	2044	05/05/2016	9.00	Call	Bond Future	1,262.6500	1.2627	722.0200	0.7220	(42.817)	0	0	0
2015/08/13	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2046	05/11/2015			Bond Future	128.1335	128.1335	128.1279	128.1279	(0.004)	0.0000	0.0000	6,062
2015/08/13	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2046	05/11/2015	132.99	Put	Bond Future	4,856.5000	4.8565	4,862.0900	4.8621	0.115	0	0	0
2015/08/13	2046	05/11/2015	133.01	Put	Bond Future	4,876.5000	4.8765	4,882.0900	4.8821	0.115	0	0	0
2015/08/13	2046	05/11/2015	133.00	Put	Bond Future	4,866.5000	4.8665	4,872.0900	4.8721	0.115	0	0	0
2015/08/13	2046	04/02/2016	127.99	Call	Bond Future	2,348.4600	2.3485	2,339.7600	2.3398	(0.370)	0	0	0
2015/08/13	2046	04/02/2016			Bond Future	130.3385	130.3385	130.3298	130.3298	(0.007)	0.0000	0.0000	0
2015/08/13	2046	04/02/2016	128.00	Call	Bond Future	2,338.4600	2.3385	2,329.7600	2.3298	(0.372)	0	0	0
2015/08/13	2046	04/02/2016	128.01	Call	Bond Future	2,328.4600	2.3285	2,319.7600	2.3198	(0.374)	0	0	0
2015/08/13	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2050	05/11/2015			Bond Future	138.3720	138.3720	138.3660	138.3660	(0.004)	0.0000	0.0000	4,361
2015/08/13	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2050	05/11/2015	144.99	Put	Bond Future	6,618.0100	6.6180	6,623.9900	6.6240	0.090	0	0	0
2015/08/13	2050	05/11/2015	145.01	Put	Bond Future	6,638.0100	6.6380	6,643.9900	6.6440	0.090	0	0	0
2015/08/13	2050	05/11/2015	145.00	Put	Bond Future	6,628.0100	6.6280	6,633.9900	6.6340	0.090	0	0	0
2015/08/13	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2050	04/02/2016			Bond Future	139.2183	139.2183	139.2090	139.2090	(0.007)	0.0000	0.0000	0
2015/08/13	2050	04/02/2016	138.00	Call	Bond Future	1,218.3500	1.2183	1,208.9900	1.2090	(0.768)	0	0	0
2015/08/13	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/13	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	2050	04/02/2016	138.01	Call	Bond Future	1,208.3500	1.2083	1,198.9900	1.1990	(0.775)	0	0	0
2015/08/13	2050	04/02/2016	137.99	Call	Bond Future	1,228.3500	1.2283	1,218.9900	1.2190	(0.762)	0	0	0
2015/08/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	AL37	05/11/2015			Index Future	468.0290	468.0290	467.4740	467.4740	(0.119)	0.0000	0.0000	3
2015/08/13	AL37	04/02/2016			Index Future	476.0460	476.0460	475.4700	475.4700	(0.121)	0.0000	0.0000	0
2015/08/13	AL7T	05/11/2015			Index Future	555.1450	555.1450	553.5880	553.5880	(0.280)	0.0000	0.0000	1
2015/08/13	AL7T	04/02/2016			Index Future	564.6530	564.6530	563.0570	563.0570	(0.283)	0.0000	0.0000	0
2015/08/13	ALBI	05/11/2015			Index Future	507.8680	507.8680	506.2570	506.2570	(0.317)	0.0000	0.0000	456
2015/08/13	ALBI	04/02/2016			Index Future	516.5670	516.5670	514.9160	514.9160	(0.320)	0.0000	0.0000	152
2015/08/13	ALBI	05/05/2016			Index Future	525.7830	525.7830	524.1140	524.1140	(0.317)	0.0000	0.0000	0
2015/08/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/08/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/08/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/13	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	EL28	05/11/2015			Bond Future	127.9674	127.9674	127.9623	127.9623	(0.004)	0.0000	0.0000	0
2015/08/13	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	EL28	05/11/2015	126.99	Call	Bond Future	977.3800	0.9774	972.3200	0.9723	(0.518)	0	0	0
2015/08/13	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	EL28	05/11/2015	127.00	Call	Bond Future	967.3800	0.9674	962.3200	0.9623	(0.523)	0	0	0
2015/08/13	EL28	05/11/2015	127.01	Call	Bond Future	957.3800	0.9574	952.3200	0.9523	(0.529)	0	0	0
2015/08/13	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	EL28	04/02/2016			Bond Future	130.1698	130.1698	130.1615	130.1615	(0.006)	0.0000	0.0000	0
2015/08/13	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	EL28	04/02/2016	128.99	Call	Bond Future	1,179.8300	1.1798	1,171.5400	1.1715	(0.703)	0	0	0
2015/08/13	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	EL28	04/02/2016	129.00	Call	Bond Future	1,169.8300	1.1698	1,161.5400	1.1615	(0.709)	0	0	0
2015/08/13	EL28	04/02/2016	129.01	Call	Bond Future	1,159.8300	1.1598	1,151.5400	1.1515	(0.715)	0	0	0
2015/08/13	ES33	05/11/2015	9.00	Put	Bond Future	4,956.2500	4.9563	5,284.9300	5.2849	6.632	0	0	0
2015/08/13	ES33	05/11/2015			Bond Future	9.6531	82.9771	9.6985	82.6484	0.470	0.0000	0.0000	6,441
2015/08/13	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	ES33	05/11/2015	8.99	Put	Bond Future	5,035.5800	5.0356	5,364.2600	5.3643	6.527	0	0	0
2015/08/13	ES33	05/11/2015	9.01	Put	Bond Future	4,877.0200	4.8770	5,205.7000	5.2057	6.739	0	0	0
2015/08/13	ES33	04/02/2016	10.01	Call	Bond Future	1,963.3800	1.9634	1,627.0600	1.6271	(17.130)	0	0	0
2015/08/13	ES33	04/02/2016			Bond Future	9.7306	84.3989	9.7777	84.0625	0.484	0.0000	0.0000	0
2015/08/13	ES33	04/02/2016	9.99	Call	Bond Future	1,825.2500	1.8253	1,488.9300	1.4889	(18.426)	0	0	0
2015/08/13	ES33	04/02/2016	10.00	Call	Bond Future	1,894.3600	1.8944	1,558.0400	1.5580	(17.754)	0	0	0
2015/08/13	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	ES33	05/05/2016	10.01	Call	Bond Future	1,461.5800	1.4616	1,121.0500	1.1211	(23.299)	0	0	0
2015/08/13	ES33	05/05/2016			Bond Future	9.8002	82.1149	9.8486	81.7743	0.493	0.0000	0.0000	0
2015/08/13	ES33	05/05/2016	9.99	Call	Bond Future	1,323.9400	1.3239	983.4100	0.9834	(25.721)	0	0	0
2015/08/13	ES33	05/05/2016	10.00	Call	Bond Future	1,392.8100	1.3928	1,052.2800	1.0523	(24.449)	0	0	0
2015/08/13	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	GOVI	05/11/2015			GOVI	503.5410	503.5410	502.1270	502.1270	(0.281)	0.0000	0.0000	441
2015/08/13	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	GOVI	05/11/2015	529.99	Put	GOVI	264,490.0000	26.4490	278,630.0000	27.8630	5.346	0	0	0
2015/08/13	GOVI	05/11/2015	530.01	Put	GOVI	264,690.0000	26.4690	278,830.0000	27.8830	5.342	0	0	0
2015/08/13	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	GOVI	05/11/2015	530.00	Put	GOVI	264,590.0000	26.4590	278,730.0000	27.8730	5.344	0	0	0

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2015/08/13	GOVI	04/02/2016	512.01	Call	GOVI	1,560.0000	0.1560	0.0000	0.0000	(100.000)	0	0	0
2015/08/13	GOVI	04/02/2016			GOVI	512.1660	512.1660	510.7160	510.7160	(0.283)	0.0000	0.0000	26
2015/08/13	GOVI	04/02/2016	511.99	Call	GOVI	1,760.0000	0.1760	0.0000	0.0000	(100.000)	0	0	0
2015/08/13	GOVI	04/02/2016	512.00	Call	GOVI	1,660.0000	0.1660	0.0000	0.0000	(100.000)	0	0	0
2015/08/13	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	12,740.0000	1.2740	100.000	0	0	0
2015/08/13	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	12,940.0000	1.2940	100.000	0	0	0
2015/08/13	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	12,840.0000	1.2840	100.000	0	0	0
2015/08/13	GOVI	05/05/2016	518.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	GOVI	05/05/2016			GOVI	521.3040	521.3040	519.8390	519.8390	(0.281)	0.0000	0.0000	0
2015/08/13	GOVI	05/05/2016	518.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	GOVI	05/05/2016	518.01	Call	GOVI	32,940.0000	3.2940	18,290.0000	1.8290	(44.475)	0	0	0
2015/08/13	GOVI	05/05/2016	517.99	Call	GOVI	33,140.0000	3.3140	18,490.0000	1.8490	(44.206)	0	0	0
2015/08/13	GOVI	05/05/2016	518.00	Call	GOVI	33,040.0000	3.3040	18,390.0000	1.8390	(44.340)	0	0	0
2015/08/13	GOVI	05/05/2016	517.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/13	IGOV	05/11/2015			Index Future	236.0430	236.0430	236.0310	236.0310	(0.005)	0.0000	0.0000	973
2015/08/13	IGOV	04/02/2016			Index Future	240.1040	240.1040	240.0870	240.0870	(0.007)	0.0000	0.0000	82
2015/08/13	IGOV	05/05/2016			Index Future	244.4070	244.4070	244.3940	244.3940	(0.005)	0.0000	0.0000	0
2015/08/13	ILBI	05/11/2015			Index Future	639.6290	639.6290	639.5970	639.5970	(0.005)	0.0000	0.0000	0
2015/08/13	ILBI	04/02/2016			Index Future	650.6100	650.6100	650.5760	650.5760	(0.005)	0.0000	0.0000	160
2015/08/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/13	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/08/13	JBAF	16/09/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/08/13	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/08/13	JBAF	18/11/2015			Jibar Tradeable Future	6.4900	93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2015/08/13	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/08/13	JBAF	17/02/2016			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,000
2015/08/13	JBAF	16/03/2016			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2015/08/13	JBAF	15/06/2016			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2015/08/13	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/08/13	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2015/08/13	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2015/08/13	JBAF	21/06/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0

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2015/08/13	R023	05/11/2015			Bond Future	8.0104		100.0830	8.0514	99.8614	0.513	0.0000	0.0000	17,815
2015/08/13	R023	05/11/2015	7.99	Put	Bond Future	1,464.3600		1.4644	1,570.8400	1.5708	7.271	0	0	0
2015/08/13	R023	05/11/2015	8.01	Put	Bond Future	1,410.5800		1.4106	1,514.3200	1.5143	7.354	0	0	0
2015/08/13	R023	05/11/2015	7.99	Call	Bond Future	1,354.2200		1.3542	1,239.1500	1.2392	(8.497)	0	0	0
2015/08/13	R023	05/11/2015	8.00	Put	Bond Future	1,437.0100		1.4370	1,542.1200	1.5421	7.314	0	0	0
2015/08/13	R023	05/11/2015	8.00	Call	Bond Future	1,380.9600		1.3810	1,264.5200	1.2645	(8.432)	0	0	0
2015/08/13	R023	05/11/2015	8.01	Call	Bond Future	1,408.5900		1.4086	1,290.7800	1.2908	(8.364)	0	0	0
2015/08/13	R023	04/02/2016	8.01	Put	Bond Future	1,995.4100		1.9954	2,109.7300	2.1097	5.729	0	0	0
2015/08/13	R023	04/02/2016			Bond Future	8.0639		101.7975	8.1074	101.5698	0.539	0.0000	0.0000	1,050
2015/08/13	R023	04/02/2016	8.00	Put	Bond Future	2,022.7700		2.0228	2,138.1400	2.1381	5.704	0	0	0
2015/08/13	R023	04/02/2016	8.01	Call	Bond Future	1,712.2700		1.7123	1,598.8900	1.5989	(6.622)	0	0	0
2015/08/13	R023	04/02/2016	7.99	Call	Bond Future	1,662.1700		1.6622	1,550.8800	1.5509	(6.695)	0	0	0
2015/08/13	R023	04/02/2016	8.00	Call	Bond Future	1,686.9700		1.6870	1,574.6400	1.5746	(6.659)	0	0	0
2015/08/13	R023	04/02/2016	7.99	Put	Bond Future	2,050.6700		2.0507	2,167.0800	2.1671	5.677	0	0	0
2015/08/13	R023	05/05/2016			Bond Future	8.1001		99.6856	8.1452	99.4559	0.557	0.0000	0.0000	0
2015/08/13	R023	05/05/2016	8.24	Put	Bond Future	2,006.0000		2.0060	2,104.5100	2.1045	4.911	0	0	0
2015/08/13	R023	05/05/2016	8.26	Put	Bond Future	1,962.2200		1.9622	2,059.1700	2.0592	4.941	0	0	0
2015/08/13	R023	05/05/2016	8.24	Call	Bond Future	2,716.1600		2.7162	2,584.9800	2.5850	(4.830)	0	0	0
2015/08/13	R023	05/05/2016	8.25	Put	Bond Future	1,983.6800		1.9837	2,081.4100	2.0814	4.927	0	0	0
2015/08/13	R023	05/05/2016	8.25	Call	Bond Future	2,744.3400		2.7443	2,612.3800	2.6124	(4.808)	0	0	0
2015/08/13	R023	05/05/2016	8.26	Call	Bond Future	2,773.3500		2.7733	2,640.6100	2.6406	(4.786)	0	0	0
2015/08/13	R186	05/11/2015	7.75	Put	Bond Future	4,154.7800		4.1548	4,414.0900	4.4141	6.241	0	0	0
2015/08/13	R186	05/11/2015	8.25	Put	Bond Future	1,768.1600		1.7682	1,919.1800	1.9192	8.541	0	0	8,690
2015/08/13	R186	05/11/2015	8.45	Call	Bond Future	3,589.7600		3.5898	3,331.9700	3.3320	(7.181)	0	0	0
2015/08/13	R186	05/11/2015	8.24	Call	Bond Future	2,552.7700		2.5528	2,337.0200	2.3370	(8.452)	0	0	0
2015/08/13	R186	05/11/2015	8.85	Put	Bond Future	475.6700		0.4757	527.8200	0.5278	10.963	0	0	843
2015/08/13	R186	05/11/2015			Bond Future	8.1464		121.0503	8.1924	120.6814	0.565	0.0000	0.0000	32,501
2015/08/13	R186	05/11/2015	9.00	Put	Bond Future	326.5800		0.3266	364.0900	0.3641	11.486	0	0	2,600
2015/08/13	R186	05/11/2015	8.22	Call	Bond Future	2,464.9500		2.4650	2,253.5000	2.2535	(8.578)	0	0	0
2015/08/13	R186	05/11/2015	8.24	Put	Bond Future	1,803.3800		1.8034	1,956.5400	1.9565	8.493	0	0	0
2015/08/13	R186	05/11/2015	8.35	Put	Bond Future	1,452.9300		1.4529	1,583.2600	1.5833	8.970	0	0	9,430
2015/08/13	R186	05/11/2015	8.26	Put	Bond Future	1,734.5800		1.7346	1,883.4700	1.8835	8.584	0	0	0
2015/08/13	R186	05/11/2015	8.50	Put	Bond Future	1,064.2300		1.0642	1,166.3700	1.1664	9.598	0	0	4,666
2015/08/13	R186	05/11/2015	8.55	Put	Bond Future	954.7400		0.9547	1,048.3400	1.0483	9.804	0	0	4,667
2015/08/13	R186	05/11/2015	7.73	Call	Bond Future	863.6700		0.8637	758.0200	0.7580	(12.233)	0	0	169
2015/08/13	R186	05/11/2015	7.86	Call	Bond Future	1,186.3700		1.1864	1,054.0100	1.0540	(11.157)	0	0	674
2015/08/13	R186	05/11/2015	8.35	Call	Bond Future	3,074.4000		3.0744	2,835.8200	2.8358	(7.760)	0	0	843
2015/08/13	R186	05/11/2015	8.45	Put	Bond Future	1,183.2200		1.1832	1,294.3400	1.2943	9.391	0	0	6,308
2015/08/13	R186	05/11/2015	8.85	Call	Bond Future	5,950.4300		5.9504	5,633.6700	5.6337	(5.323)	0	0	0
2015/08/13	R186	05/11/2015	9.00	Call	Bond Future	6,922.8800		6.9229	6,591.4800	6.5915	(4.787)	0	0	0
2015/08/13	R186	05/11/2015	7.73	Put	Bond Future	4,276.9500		4.2769	4,540.2100	4.5402	6.155	0	0	0
2015/08/13	R186	05/11/2015	7.75	Call	Bond Future	908.5200		0.9085	798.9200	0.7989	(12.064)	0	0	1,200
2015/08/13	R186	05/11/2015	7.86	Put	Bond Future	3,519.6000		3.5196	3,756.1500	3.7562	6.721	0	0	0
2015/08/13	R186	05/11/2015	8.25	Call	Bond Future	2,597.2000		2.5972	2,379.3100	2.3793	(8.389)	0	0	0
2015/08/13	R186	05/11/2015	8.22	Put	Bond Future	1,875.0800		1.8751	2,032.5400	2.0325	8.398	0	0	1,090
2015/08/13	R186	05/11/2015	8.26	Call	Bond Future	2,643.2000		2.6432	2,423.1800	2.4232	(8.324)	0	0	0
2015/08/13	R186	05/11/2015	8.50	Call	Bond Future	3,860.5700		3.8606	3,593.8000	3.5938	(6.910)	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
2015/08/13	R186	05/11/2015	8.55	Call	Bond Future	4,139.0700	4.1391	3,863.7600	3.8638	(6.651)	0	0	0
2015/08/13	R186	04/02/2016	7.50	Call	Bond Future	984.5700	0.9846	892.0200	0.8920	(9.400)	0	0	0
2015/08/13	R186	04/02/2016			Bond Future	8.1900	117.8252	8.2381	117.4472	0.587	0.0000	0.0000	5,365
2015/08/13	R186	04/02/2016	7.51	Call	Bond Future	1,004.0000	1.0040	910.0900	0.9101	(9.354)	0	0	0
2015/08/13	R186	04/02/2016	7.49	Call	Bond Future	965.6700	0.9657	874.4500	0.8744	(9.446)	0	0	0
2015/08/13	R186	04/02/2016	7.50	Put	Bond Future	6,598.7700	6.5988	6,884.2700	6.8843	4.327	0	0	0
2015/08/13	R186	04/02/2016	7.49	Put	Bond Future	6,663.8900	6.6639	6,950.7200	6.9507	4.304	0	0	0
2015/08/13	R186	04/02/2016	7.51	Put	Bond Future	6,534.2600	6.5343	6,818.4000	6.8184	4.348	0	0	0
2015/08/13	R186	05/05/2016			Bond Future	8.2250	119.9293	8.2746	119.5470	0.603	0.0000	0.0000	0
2015/08/13	R186	05/05/2016	8.34	Call	Bond Future	4,198.1300	4.1981	3,982.7900	3.9828	(5.129)	0	0	0
2015/08/13	R186	05/05/2016	8.35	Call	Bond Future	4,240.9900	4.2410	4,024.4200	4.0244	(5.107)	0	0	0
2015/08/13	R186	05/05/2016	8.33	Call	Bond Future	4,155.4800	4.1555	3,941.3800	3.9414	(5.152)	0	0	0
2015/08/13	R186	05/05/2016	8.35	Put	Bond Future	3,280.8400	3.2808	3,446.5500	3.4465	5.051	0	0	0
2015/08/13	R186	05/05/2016	7.56	Put	Bond Future	6,946.3300	6.9463	7,211.8300	7.2118	3.822	0	0	0
2015/08/13	R186	05/05/2016	8.34	Put	Bond Future	3,314.4300	3.3144	3,481.3700	3.4814	5.037	0	0	0
2015/08/13	R186	05/05/2016	7.56	Call	Bond Future	1,649.4100	1.6494	1,532.6300	1.5326	(7.080)	0	0	0
2015/08/13	R186	05/05/2016	8.33	Put	Bond Future	3,348.2900	3.3483	3,516.4700	3.5165	5.023	0	0	0
2015/08/13	R186	04/08/2016	8.51	Put	Bond Future	3,405.9400	3.4059	3,565.3000	3.5653	4.679	0	0	0
2015/08/13	R186	04/08/2016			Bond Future	8.2540	116.8565	8.3062	116.4613	0.633	0.0000	0.0000	0
2015/08/13	R186	04/08/2016	8.50	Put	Bond Future	3,435.6100	3.4356	3,596.0300	3.5960	4.669	0	0	0
2015/08/13	R186	04/08/2016	8.51	Call	Bond Future	5,324.3900	5.3244	5,088.5700	5.0886	(4.429)	0	0	0
2015/08/13	R186	04/08/2016	8.49	Call	Bond Future	5,236.1100	5.2361	5,002.4100	5.0024	(4.463)	0	0	0
2015/08/13	R186	04/08/2016	8.50	Call	Bond Future	5,279.9400	5.2799	5,045.1800	5.0452	(4.446)	0	0	0
2015/08/13	R186	04/08/2016	8.49	Put	Bond Future	3,465.9600	3.4660	3,627.4400	3.6274	4.659	0	0	0
2015/08/13	R197	05/11/2015	295.00	Call	Bond Future	3,033.4100	3.0334	3,017.5400	3.0175	(0.523)	0	0	0
2015/08/13	R197	05/11/2015			Bond Future	298.0334	298.0334	298.0175	298.0175	(0.005)	0.0000	0.0000	927
2015/08/13	R197	05/11/2015	294.99	Call	Bond Future	3,043.4100	3.0434	3,027.5400	3.0275	(0.521)	0	0	0
2015/08/13	R197	05/11/2015	295.01	Call	Bond Future	3,023.4100	3.0234	3,007.5400	3.0075	(0.525)	0	0	0
2015/08/13	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R197	04/02/2016			Bond Future	296.8069	296.8069	296.7835	296.7835	(0.008)	0.0000	0.0000	0
2015/08/13	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R197	04/02/2016	296.99	Put	Bond Future	183.1400	0.1831	206.4500	0.2064	12.728	0	0	0
2015/08/13	R197	04/02/2016	297.01	Put	Bond Future	203.1400	0.2031	226.4500	0.2264	11.475	0	0	0
2015/08/13	R197	04/02/2016	297.00	Put	Bond Future	193.1400	0.1931	216.4500	0.2164	12.069	0	0	0
2015/08/13	R202	05/11/2015			Bond Future	242.4721	242.4721	242.4606	242.4606	(0.005)	0.0000	0.0000	52,921
2015/08/13	R202	05/11/2015	245.99	Put	Bond Future	3,517.9500	3.5180	3,529.3700	3.5294	0.325	0	0	0
2015/08/13	R202	05/11/2015	246.01	Put	Bond Future	3,537.9500	3.5380	3,549.3700	3.5494	0.323	0	0	0
2015/08/13	R202	05/11/2015	246.00	Put	Bond Future	3,527.9500	3.5280	3,539.3700	3.5394	0.324	0	0	0
2015/08/13	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R202	04/02/2016			Bond Future	243.2689	243.2689	243.2514	243.2514	(0.007)	0.0000	0.0000	0

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2015/08/13	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R202	04/02/2016	239.99	Call	Bond Future	3,278.8800	3.2789	3,261.4400	3.2614	(0.532)	0	0	0
2015/08/13	R202	04/02/2016	240.00	Call	Bond Future	3,268.8800	3.2689	3,251.4400	3.2514	(0.534)	0	0	0
2015/08/13	R202	04/02/2016	240.01	Call	Bond Future	3,258.8800	3.2589	3,241.4400	3.2414	(0.535)	0	0	0
2015/08/13	R203	05/11/2015	5.99	Call	Bond Future	5.1900	0.0052	4.3100	0.0043	(16.956)	0	0	0
2015/08/13	R203	05/11/2015	6.00	Put	Bond Future	2,064.5400	2.0645	2,111.3200	2.1113	2.266	0	0	0
2015/08/13	R203	05/11/2015			Bond Future	7.1794	103.0745	7.2071	103.0268	0.386	0.0000	0.0000	14,092
2015/08/13	R203	05/11/2015	6.00	Call	Bond Future	5.4600	0.0055	4.5400	0.0045	(16.850)	0	0	0
2015/08/13	R203	05/11/2015	6.01	Call	Bond Future	5.7500	0.0057	4.7800	0.0048	(16.870)	0	0	0
2015/08/13	R203	05/11/2015	5.99	Put	Bond Future	2,081.9600	2.0820	2,128.7800	2.1288	2.249	0	0	0
2015/08/13	R203	05/11/2015	6.01	Put	Bond Future	2,047.1400	2.0471	2,093.8700	2.0939	2.283	0	0	0
2015/08/13	R203	04/02/2016	7.25	Put	Bond Future	329.7300	0.3297	353.8500	0.3538	7.315	0	0	0
2015/08/13	R203	04/02/2016	7.26	Put	Bond Future	322.8100	0.3228	346.5800	0.3466	7.363	0	0	0
2015/08/13	R203	04/02/2016			Bond Future	7.2246	104.8405	7.2586	104.7895	0.471	0.0000	0.0000	0
2015/08/13	R203	04/02/2016	7.26	Call	Bond Future	375.9200	0.3759	348.7100	0.3487	(7.238)	0	0	0
2015/08/13	R203	04/02/2016	7.24	Call	Bond Future	359.8900	0.3599	333.3800	0.3334	(7.366)	0	0	0
2015/08/13	R203	04/02/2016	7.25	Call	Bond Future	367.8600	0.3679	341.0000	0.3410	(7.302)	0	0	0
2015/08/13	R203	04/02/2016	7.24	Put	Bond Future	336.7500	0.3367	361.2200	0.3612	7.267	0	0	0
2015/08/13	R203	05/05/2016	7.25	Put	Bond Future	501.4900	0.5015	525.0100	0.5250	4.690	0	0	0
2015/08/13	R203	05/05/2016			Bond Future	7.2187	102.5423	7.2576	102.4926	0.540	0.0000	0.0000	0
2015/08/13	R203	05/05/2016	7.26	Call	Bond Future	548.3100	0.5483	521.9300	0.5219	(4.811)	0	0	0
2015/08/13	R203	05/05/2016	7.24	Call	Bond Future	534.6100	0.5346	508.6200	0.5086	(4.861)	0	0	0
2015/08/13	R203	05/05/2016	7.25	Call	Bond Future	541.4300	0.5414	515.2500	0.5152	(4.835)	0	0	0
2015/08/13	R203	05/05/2016	7.24	Put	Bond Future	507.4300	0.5074	531.1400	0.5311	4.673	0	0	0
2015/08/13	R203	05/05/2016	7.26	Put	Bond Future	495.6200	0.4956	518.9400	0.5189	4.705	0	0	0
2015/08/13	R204	05/11/2015			Bond Future	7.4976	104.4627	7.5239	104.3902	0.351	0.0000	0.0000	19,272
2015/08/13	R204	05/11/2015	6.25	Call	Bond Future	8.8700	0.0089	7.4700	0.0075	(15.784)	0	0	0
2015/08/13	R204	05/11/2015	6.24	Put	Bond Future	3,547.9800	3.5480	3,619.1500	3.6192	2.006	0	0	0
2015/08/13	R204	05/11/2015	6.26	Put	Bond Future	3,491.3600	3.4914	3,562.4200	3.5624	2.035	0	0	0
2015/08/13	R204	05/11/2015	6.25	Put	Bond Future	3,519.6600	3.5197	3,590.7800	3.5908	2.021	0	0	0
2015/08/13	R204	05/11/2015	6.26	Call	Bond Future	9.3100	0.0093	7.8500	0.0079	(15.682)	0	0	0
2015/08/13	R204	05/11/2015	6.24	Call	Bond Future	8.4500	0.0085	7.1000	0.0071	(15.976)	0	0	0
2015/08/13	R204	04/02/2016	7.50	Call	Bond Future	684.5700	0.6846	646.8000	0.6468	(5.517)	0	0	0
2015/08/13	R204	04/02/2016			Bond Future	7.5511	102.2150	7.5810	102.1388	0.396	0.0000	0.0000	0
2015/08/13	R204	04/02/2016	7.51	Call	Bond Future	697.1900	0.6972	658.9900	0.6590	(5.479)	0	0	0
2015/08/13	R204	04/02/2016	7.49	Put	Bond Future	828.4400	0.8284	867.3200	0.8673	4.693	0	0	0
2015/08/13	R204	04/02/2016	7.51	Put	Bond Future	802.1300	0.8021	840.1600	0.8402	4.741	0	0	0
2015/08/13	R204	04/02/2016	7.49	Call	Bond Future	672.3800	0.6724	635.0300	0.6350	(5.555)	0	0	0
2015/08/13	R204	04/02/2016	7.50	Put	Bond Future	815.0700	0.8151	853.5300	0.8535	4.719	0	0	0
2015/08/13	R204	05/05/2016	7.75	Call	Bond Future	1,234.3100	1.2343	1,190.2300	1.1902	(3.571)	0	0	0
2015/08/13	R204	05/05/2016			Bond Future	7.5835	104.0401	7.6156	103.9648	0.424	0.0000	0.0000	0
2015/08/13	R204	05/05/2016	7.76	Call	Bond Future	1,248.0200	1.2480	1,203.6800	1.2037	(3.553)	0	0	0
2015/08/13	R204	05/05/2016	7.74	Put	Bond Future	854.3400	0.8543	885.9200	0.8859	3.696	0	0	0
2015/08/13	R204	05/05/2016	7.76	Put	Bond Future	834.6100	0.8346	865.6500	0.8656	3.719	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
2015/08/13	R204	05/05/2016	7.74	Call	Bond Future	1,221.0200	1.2210	1,177.2200	1.1772	(3.587)	0	0	0
2015/08/13	R204	05/05/2016	7.75	Put	Bond Future	844.2600	0.8443	875.5600	0.8756	3.707	0	0	0
2015/08/13	R207	05/11/2015	7.76	Call	Bond Future	978.8100	0.9788	905.8400	0.9058	(7.455)	0	0	0
2015/08/13	R207	05/11/2015			Bond Future	7.6959	100.7408	7.7324	100.6136	0.475	0.0000	0.0000	37,422
2015/08/13	R207	05/11/2015	7.74	Call	Bond Future	940.9600	0.9410	869.6200	0.8696	(7.582)	0	0	0
2015/08/13	R207	05/11/2015	7.50	Call	Bond Future	556.7600	0.5568	505.3200	0.5053	(9.239)	0	0	19
2015/08/13	R207	05/11/2015	7.75	Call	Bond Future	959.6800	0.9597	887.5300	0.8875	(7.518)	0	0	0
2015/08/13	R207	05/11/2015	7.43	Call	Bond Future	468.1900	0.4682	422.4200	0.4224	(9.776)	0	0	53
2015/08/13	R207	05/11/2015	7.74	Put	Bond Future	787.3800	0.7874	843.2500	0.8433	7.096	0	0	0
2015/08/13	R207	05/11/2015	7.43	Put	Bond Future	1,400.1900	1.4002	1,481.6300	1.4816	5.816	0	0	0
2015/08/13	R207	05/11/2015	7.76	Put	Bond Future	755.6900	0.7557	809.9300	0.8099	7.178	0	0	0
2015/08/13	R207	05/11/2015	7.50	Put	Bond Future	1,242.3600	1.2424	1,318.1300	1.3181	6.099	0	0	0
2015/08/13	R207	05/11/2015	7.75	Put	Bond Future	771.3200	0.7713	826.3800	0.8264	7.138	0	0	0
2015/08/13	R207	04/02/2016	7.49	Put	Bond Future	1,543.8000	1.5438	1,624.2600	1.6243	5.212	0	0	0
2015/08/13	R207	04/02/2016	7.27	Put	Bond Future	2,036.8600	2.0369	2,130.9600	2.1310	4.620	0	0	0
2015/08/13	R207	04/02/2016			Bond Future	7.7495	98.8247	7.7894	98.6928	0.516	0.0000	0.0000	0
2015/08/13	R207	04/02/2016	7.51	Put	Bond Future	1,502.9900	1.5030	1,582.1500	1.5822	5.267	0	0	0
2015/08/13	R207	04/02/2016	7.27	Call	Bond Future	438.5400	0.4385	400.8300	0.4008	(8.599)	0	0	43
2015/08/13	R207	04/02/2016	7.50	Call	Bond Future	695.6500	0.6956	643.6500	0.6436	(7.475)	0	0	19
2015/08/13	R207	04/02/2016	7.51	Call	Bond Future	708.6700	0.7087	656.0200	0.6560	(7.429)	0	0	0
2015/08/13	R207	04/02/2016	7.49	Call	Bond Future	682.7800	0.6828	631.4300	0.6314	(7.521)	0	0	0
2015/08/13	R207	04/02/2016	7.50	Put	Bond Future	1,523.3100	1.5233	1,603.1200	1.6031	5.239	0	0	0
2015/08/13	R207	05/05/2016	7.86	Put	Bond Future	1,285.4300	1.2854	1,345.6900	1.3457	4.688	0	0	0
2015/08/13	R207	05/05/2016			Bond Future	7.7917	100.5893	7.8340	100.4574	0.544	0.0000	0.0000	0
2015/08/13	R207	05/05/2016	7.85	Put	Bond Future	1,299.8000	1.2998	1,360.5400	1.3605	4.673	0	0	0
2015/08/13	R207	05/05/2016	7.56	Put	Bond Future	1,770.7000	1.7707	1,845.2700	1.8453	4.211	0	0	0
2015/08/13	R207	05/05/2016	7.84	Put	Bond Future	1,314.3000	1.3143	1,375.5000	1.3755	4.656	0	0	0
2015/08/13	R207	05/05/2016	7.56	Call	Bond Future	1,045.3600	1.0454	987.9500	0.9880	(5.492)	0	0	43
2015/08/13	R207	05/05/2016	7.85	Call	Bond Future	1,481.4000	1.4814	1,410.1600	1.4102	(4.809)	0	0	0
2015/08/13	R207	05/05/2016	7.86	Call	Bond Future	1,498.1200	1.4981	1,426.4000	1.4264	(4.787)	0	0	0
2015/08/13	R207	05/05/2016	7.84	Call	Bond Future	1,464.7900	1.4648	1,394.0100	1.3940	(4.832)	0	0	0
2015/08/13	R207	04/08/2016			Bond Future	7.8209	98.8151	7.8686	98.6758	0.609	0.0000	0.0000	0
2015/08/13	R207	04/08/2016	7.99	Put	Bond Future	1,299.3600	1.2994	1,359.7100	1.3597	4.645	0	0	0
2015/08/13	R207	04/08/2016	8.01	Put	Bond Future	1,274.8900	1.2749	1,334.4200	1.3344	4.669	0	0	0
2015/08/13	R207	04/08/2016	8.00	Put	Bond Future	1,286.8900	1.2869	1,346.8300	1.3468	4.658	0	0	0
2015/08/13	R207	04/08/2016	8.01	Call	Bond Future	1,826.6400	1.8266	1,746.8000	1.7468	(4.371)	0	0	0
2015/08/13	R207	04/08/2016	7.99	Call	Bond Future	1,792.9300	1.7929	1,713.9100	1.7139	(4.407)	0	0	0
2015/08/13	R207	04/08/2016	8.00	Call	Bond Future	1,809.5500	1.8096	1,730.1200	1.7301	(4.389)	0	0	0
2015/08/13	R208	05/11/2015			Bond Future	7.8167	96.1264	7.8529	95.9745	0.462	0.0000	0.0000	40,366
2015/08/13	R208	05/11/2015	7.74	Put	Bond Future	1,216.7000	1.2167	1,294.9800	1.2950	6.434	0	0	0
2015/08/13	R208	05/11/2015	8.48	Call	Bond Future	2,962.3300	2.9623	2,830.5000	2.8305	(4.450)	0	0	0
2015/08/13	R208	05/11/2015	7.75	Call	Bond Future	912.4200	0.9124	837.7700	0.8378	(8.182)	0	0	0
2015/08/13	R208	05/11/2015	7.76	Call	Bond Future	932.0100	0.9320	856.3700	0.8564	(8.116)	0	0	0
2015/08/13	R208	05/11/2015	7.74	Call	Bond Future	893.1000	0.8931	819.4400	0.8194	(8.248)	0	0	0
2015/08/13	R208	05/11/2015	8.48	Put	Bond Future	220.0300	0.2200	240.1400	0.2401	9.140	0	0	2,200
2015/08/13	R208	05/11/2015	7.76	Put	Bond Future	1,171.1500	1.1711	1,247.4500	1.2475	6.515	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
2015/08/13	R208	05/11/2015	7.75	Put	Bond Future	1,193.7800	1.1938	1,271.0700	1.2711	6.474	0	0	0
2015/08/13	R208	04/02/2016			Bond Future	7.8669	97.7735	7.9057	97.6167	0.493	0.0000	0.0000	0
2015/08/13	R208	04/02/2016	7.74	Put	Bond Future	1,630.2300	1.6302	1,714.6400	1.7146	5.178	0	0	0
2015/08/13	R208	04/02/2016	7.76	Put	Bond Future	1,585.5500	1.5856	1,668.4600	1.6685	5.229	0	0	0
2015/08/13	R208	04/02/2016	7.75	Put	Bond Future	1,607.7900	1.6078	1,691.4400	1.6914	5.203	0	0	0
2015/08/13	R208	04/02/2016	7.76	Call	Bond Future	1,151.9700	1.1520	1,078.0700	1.0781	(6.415)	0	0	0
2015/08/13	R208	04/02/2016	7.74	Call	Bond Future	1,115.2800	1.1153	1,042.8800	1.0429	(6.492)	0	0	0
2015/08/13	R208	04/02/2016	7.75	Call	Bond Future	1,133.5400	1.1335	1,060.3800	1.0604	(6.454)	0	0	0
2015/08/13	R208	05/05/2016	7.99	Call	Bond Future	1,914.6600	1.9147	1,827.5800	1.8276	(4.548)	0	0	0
2015/08/13	R208	05/05/2016	8.00	Put	Bond Future	1,565.9700	1.5660	1,635.8800	1.6359	4.464	0	0	0
2015/08/13	R208	05/05/2016			Bond Future	7.9046	96.1176	7.9452	95.9600	0.514	0.0000	0.0000	0
2015/08/13	R208	05/05/2016	8.00	Call	Bond Future	1,935.5100	1.9355	1,847.8700	1.8479	(4.528)	0	0	0
2015/08/13	R208	05/05/2016	8.01	Call	Bond Future	1,957.1400	1.9571	1,868.9500	1.8690	(4.506)	0	0	0
2015/08/13	R208	05/05/2016	7.99	Put	Bond Future	1,583.7500	1.5838	1,654.2200	1.6542	4.450	0	0	0
2015/08/13	R208	05/05/2016	8.01	Put	Bond Future	1,548.9800	1.5490	1,618.3400	1.6183	4.478	0	0	0
2015/08/13	R209	05/11/2015	7.99	Put	Bond Future	6,087.4800	6.0875	6,377.5400	6.3775	4.765	0	0	0
2015/08/13	R209	05/11/2015	9.25	Call	Bond Future	5,042.4600	5.0425	4,755.4800	4.7555	(5.691)	0	0	0
2015/08/13	R209	05/11/2015			Bond Future	8.6716	77.7099	8.7172	77.3552	0.526	0.0000	0.0000	24,850
2015/08/13	R209	05/11/2015	8.01	Put	Bond Future	5,942.1700	5.9422	6,229.3200	6.2293	4.832	0	0	0
2015/08/13	R209	05/11/2015	9.16	Put	Bond Future	871.6900	0.8717	951.0900	0.9511	9.109	0	0	640
2015/08/13	R209	05/11/2015	7.99	Call	Bond Future	476.4400	0.4764	411.8100	0.4118	(13.565)	0	0	0
2015/08/13	R209	05/11/2015	8.00	Put	Bond Future	6,014.6100	6.0146	6,303.2200	6.3032	4.798	0	0	0
2015/08/13	R209	05/11/2015	8.50	Put	Bond Future	2,977.3100	2.9773	3,175.5900	3.1756	6.660	0	0	0
2015/08/13	R209	05/11/2015	9.25	Put	Bond Future	720.4900	0.7205	788.2000	0.7882	9.398	0	0	900
2015/08/13	R209	05/11/2015	8.00	Call	Bond Future	490.2400	0.4902	424.1600	0.4242	(13.479)	0	0	0
2015/08/13	R209	05/11/2015	8.01	Call	Bond Future	504.3300	0.5043	436.7900	0.4368	(13.392)	0	0	0
2015/08/13	R209	05/11/2015	9.16	Call	Bond Future	4,545.7700	4.5458	4,270.4800	4.2705	(6.056)	0	0	0
2015/08/13	R209	05/11/2015	8.50	Call	Bond Future	1,619.4400	1.6194	1,463.0300	1.4630	(9.658)	0	0	900
2015/08/13	R209	04/02/2016	8.74	Call	Bond Future	3,282.0700	3.2821	3,084.0800	3.0841	(6.032)	0	0	0
2015/08/13	R209	04/02/2016	8.75	Put	Bond Future	3,040.7900	3.0408	3,203.9600	3.2040	5.366	0	0	0
2015/08/13	R209	04/02/2016			Bond Future	8.7137	79.0414	8.7607	78.6789	0.540	0.0000	0.0000	400
2015/08/13	R209	04/02/2016	8.75	Call	Bond Future	3,321.0300	3.3210	3,121.6400	3.1216	(6.004)	0	0	0
2015/08/13	R209	04/02/2016	9.52	Put	Bond Future	1,115.5100	1.1155	1,189.8800	1.1899	6.667	0	0	2,200
2015/08/13	R209	04/02/2016	8.76	Call	Bond Future	3,361.5400	3.3615	3,160.7500	3.1607	(5.973)	0	0	0
2015/08/13	R209	04/02/2016	8.74	Put	Bond Future	3,078.8100	3.0788	3,243.3800	3.2434	5.345	0	0	0
2015/08/13	R209	04/02/2016	9.52	Call	Bond Future	6,988.3200	6.9883	6,700.1300	6.7001	(4.124)	0	0	0
2015/08/13	R209	04/02/2016	8.76	Put	Bond Future	3,004.4300	3.0044	3,166.2000	3.1662	5.384	0	0	0
2015/08/13	R209	05/05/2016			Bond Future	8.7498	77.3032	8.7979	76.9358	0.549	0.0000	0.0000	0
2015/08/13	R209	05/05/2016	9.00	Call	Bond Future	4,959.9200	4.9599	4,734.5500	4.7345	(4.544)	0	0	0
2015/08/13	R209	05/05/2016	8.99	Put	Bond Future	3,107.2300	3.1072	3,250.3500	3.2504	4.606	0	0	0
2015/08/13	R209	05/05/2016	9.01	Put	Bond Future	3,046.3400	3.0463	3,187.3400	3.1873	4.629	0	0	0
2015/08/13	R209	05/05/2016	9.00	Put	Bond Future	3,076.6600	3.0767	3,218.7200	3.2187	4.617	0	0	0
2015/08/13	R209	05/05/2016	9.01	Call	Bond Future	5,003.4200	5.0034	4,776.9900	4.7770	(4.526)	0	0	0
2015/08/13	R209	05/05/2016	8.99	Call	Bond Future	4,916.5600	4.9166	4,692.2500	4.6923	(4.562)	0	0	0
2015/08/13	R210	05/11/2015			Bond Future	183.4495	183.4495	183.4399	183.4399	(0.005)	0.0000	0.0000	1,698
2015/08/13	R210	05/11/2015	182.00	Call	Bond Future	1,449.4800	1.4495	1,439.9000	1.4399	(0.661)	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
2015/08/13	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R210	05/11/2015	182.01	Call	Bond Future	1,439.4800	1.4395	1,429.9000	1.4299	(0.666)	0	0	0
2015/08/13	R210	05/11/2015	181.99	Call	Bond Future	1,459.4800	1.4595	1,449.9000	1.4499	(0.656)	0	0	0
2015/08/13	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R210	04/02/2016			Bond Future	186.6066	186.6066	186.5922	186.5922	(0.008)	0.0000	0.0000	0
2015/08/13	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R210	04/02/2016	184.99	Call	Bond Future	1,616.5800	1.6166	1,602.2100	1.6022	(0.889)	0	0	0
2015/08/13	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R210	04/02/2016	185.00	Call	Bond Future	1,606.5800	1.6066	1,592.2100	1.5922	(0.894)	0	0	0
2015/08/13	R210	04/02/2016	185.01	Call	Bond Future	1,596.5800	1.5966	1,582.2100	1.5822	(0.900)	0	0	0
2015/08/13	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R211	05/11/2015			Bond Future	136.4376	136.4376	136.4277	136.4277	(0.007)	0.0000	0.0000	0
2015/08/13	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R211	05/11/2015	134.99	Call	Bond Future	1,447.6200	1.4476	1,437.7200	1.4377	(0.684)	0	0	0
2015/08/13	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R211	05/11/2015	135.00	Call	Bond Future	1,437.6200	1.4376	1,427.7200	1.4277	(0.689)	0	0	0
2015/08/13	R211	05/11/2015	135.01	Call	Bond Future	1,427.6200	1.4276	1,417.7200	1.4177	(0.693)	0	0	0
2015/08/13	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R211	04/02/2016			Bond Future	137.0891	137.0891	137.0758	137.0758	(0.010)	0.0000	0.0000	1,120
2015/08/13	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R211	04/02/2016	138.99	Put	Bond Future	1,900.9100	1.9009	1,914.2200	1.9142	0.700	0	0	0
2015/08/13	R211	04/02/2016	139.01	Put	Bond Future	1,920.9100	1.9209	1,934.2200	1.9342	0.693	0	0	0
2015/08/13	R211	04/02/2016	139.00	Put	Bond Future	1,910.9100	1.9109	1,924.2200	1.9242	0.697	0	0	0
2015/08/13	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R212	05/11/2015			Bond Future	143.5476	143.5476	143.5397	143.5397	(0.006)	0.0000	0.0000	928
2015/08/13	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R212	05/11/2015	145.99	Put	Bond Future	2,442.3900	2.4424	2,450.3300	2.4503	0.325	0	0	0
2015/08/13	R212	05/11/2015	146.01	Put	Bond Future	2,462.3900	2.4624	2,470.3300	2.4703	0.322	0	0	0
2015/08/13	R212	05/11/2015	146.00	Put	Bond Future	2,452.3900	2.4524	2,460.3300	2.4603	0.324	0	0	0
2015/08/13	R212	04/02/2016			Bond Future	144.1559	144.1559	144.1444	144.1444	(0.008)	0.0000	0.0000	0
2015/08/13	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R212	04/02/2016	145.99	Put	Bond Future	1,834.0900	1.8341	1,845.6300	1.8456	0.629	0	0	0
2015/08/13	R212	04/02/2016	146.01	Put	Bond Future	1,854.0900	1.8541	1,865.6300	1.8656	0.622	0	0	0
2015/08/13	R212	04/02/2016	146.00	Put	Bond Future	1,844.0900	1.8441	1,855.6300	1.8556	0.626	0	0	0
2015/08/13	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R213	05/11/2015	7.76	Call	Bond Future	311.0000	0.3110	260.4500	0.2605	(16.254)	0	0	0
2015/08/13	R213	05/11/2015			Bond Future	8.5622	88.1676	8.6130	87.7803	0.593	0.0000	0.0000	19,520
2015/08/13	R213	05/11/2015	7.74	Call	Bond Future	292.2800	0.2923	244.2100	0.2442	(16.447)	0	0	0
2015/08/13	R213	05/11/2015	7.75	Call	Bond Future	301.3500	0.3014	252.0700	0.2521	(16.353)	0	0	0
2015/08/13	R213	05/11/2015	7.74	Put	Bond Future	6,911.7000	6.9117	7,250.9000	7.2509	4.908	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
2015/08/13	R213	05/11/2015	7.76	Put	Bond Future	6,761.1900	6.7612	7,097.9100	7.0979	4.980	0	0	0
2015/08/13	R213	05/11/2015	7.75	Put	Bond Future	6,836.1000	6.8361	7,174.0900	7.1741	4.944	0	0	0
2015/08/13	R213	04/02/2016			Bond Future	8.6107	89.6780	8.6634	89.2820	0.611	0.0000	0.0000	0
2015/08/13	R213	04/02/2016	8.75	Call	Bond Future	3,586.4200	3.5864	3,355.6700	3.3557	(6.434)	0	0	0
2015/08/13	R213	04/02/2016	8.74	Put	Bond Future	2,577.8700	2.5779	2,744.6200	2.7446	6.469	0	0	0
2015/08/13	R213	04/02/2016	8.76	Put	Bond Future	2,512.4100	2.5124	2,676.1300	2.6761	6.516	0	0	0
2015/08/13	R213	04/02/2016	8.75	Put	Bond Future	2,544.3700	2.5444	2,709.6000	2.7096	6.494	0	0	0
2015/08/13	R213	04/02/2016	8.76	Call	Bond Future	3,628.6100	3.6286	3,396.3500	3.3963	(6.401)	0	0	0
2015/08/13	R213	04/02/2016	8.74	Call	Bond Future	3,545.6800	3.5457	3,316.4500	3.3164	(6.465)	0	0	0
2015/08/13	R213	05/05/2016	8.74	Put	Bond Future	3,427.9800	3.4280	3,604.7800	3.6048	5.158	0	0	0
2015/08/13	R213	05/05/2016	8.76	Put	Bond Future	3,359.9700	3.3600	3,534.2800	3.5343	5.188	0	0	0
2015/08/13	R213	05/05/2016			Bond Future	8.6479	87.7301	8.7018	87.3288	0.624	0.0000	0.0000	0
2015/08/13	R213	05/05/2016	8.75	Put	Bond Future	3,392.9500	3.3930	3,568.5000	3.5685	5.174	0	0	0
2015/08/13	R213	05/05/2016	8.74	Call	Bond Future	4,111.6900	4.1117	3,887.2400	3.8872	(5.459)	0	0	0
2015/08/13	R213	05/05/2016	8.75	Call	Bond Future	4,150.4100	4.1504	3,924.7100	3.9247	(5.438)	0	0	0
2015/08/13	R213	05/05/2016	8.76	Call	Bond Future	4,191.0900	4.1911	3,964.1500	3.9642	(5.415)	0	0	0
2015/08/13	R214	05/11/2015			Bond Future	8.7062	78.8507	8.7569	78.4318	0.582	0.0000	0.0000	12,095
2015/08/13	R214	05/11/2015	7.99	Put	Bond Future	6,788.3900	6.7884	7,137.8500	7.1378	5.148	0	0	0
2015/08/13	R214	05/11/2015	8.00	Put	Bond Future	6,708.1900	6.7082	7,056.0200	7.0560	5.185	0	0	0
2015/08/13	R214	05/11/2015	8.01	Put	Bond Future	6,628.3800	6.6284	6,974.5700	6.9746	5.223	0	0	0
2015/08/13	R214	05/11/2015	7.99	Call	Bond Future	459.1800	0.4592	389.7900	0.3898	(15.112)	0	0	0
2015/08/13	R214	05/11/2015	8.00	Call	Bond Future	472.9600	0.4730	401.9400	0.4019	(15.016)	0	0	0
2015/08/13	R214	05/11/2015	8.01	Call	Bond Future	486.9600	0.4870	414.3000	0.4143	(14.921)	0	0	0
2015/08/13	R214	04/02/2016			Bond Future	8.7494	80.2014	8.8017	79.7735	0.598	0.0000	0.0000	4,620
2015/08/13	R214	04/02/2016	7.99	Put	Bond Future	7,747.7200	7.7477	8,071.9000	8.0719	4.184	0	0	0
2015/08/13	R214	04/02/2016	8.00	Call	Bond Future	1,094.2900	1.0943	989.1500	0.9892	(9.608)	0	0	0
2015/08/13	R214	04/02/2016	8.01	Call	Bond Future	1,114.6500	1.1147	1,008.0500	1.0081	(9.564)	0	0	0
2015/08/13	R214	04/02/2016	7.99	Call	Bond Future	1,075.0400	1.0750	971.3200	0.9713	(9.648)	0	0	0
2015/08/13	R214	04/02/2016	8.01	Put	Bond Future	7,600.0000	7.6000	7,921.3000	7.9213	4.228	0	0	0
2015/08/13	R214	04/02/2016	8.00	Put	Bond Future	7,673.2200	7.6732	7,995.9800	7.9960	4.206	0	0	0
2015/08/13	R214	05/05/2016	9.01	Call	Bond Future	5,187.1700	5.1872	4,924.6600	4.9247	(5.061)	0	0	0
2015/08/13	R214	05/05/2016			Bond Future	8.7829	78.3379	8.8363	77.9040	0.608	0.0000	0.0000	0
2015/08/13	R214	05/05/2016	8.99	Call	Bond Future	5,096.5000	5.0965	4,836.5100	4.8365	(5.101)	0	0	0
2015/08/13	R214	05/05/2016	9.00	Call	Bond Future	5,141.8900	5.1419	4,880.6400	4.8806	(5.081)	0	0	0
2015/08/13	R214	05/05/2016	8.99	Put	Bond Future	3,435.8400	3.4358	3,609.7600	3.6098	5.062	0	0	0
2015/08/13	R214	05/05/2016	9.01	Put	Bond Future	3,369.2100	3.3692	3,540.6100	3.5406	5.087	0	0	0
2015/08/13	R214	05/05/2016	9.00	Put	Bond Future	3,402.5100	3.4025	3,575.1700	3.5752	5.074	0	0	0
2015/08/13	R248	05/11/2015	8.01	Put	Bond Future	8,860.8100	8.8608	9,398.2700	9.3983	6.066	0	0	0
2015/08/13	R248	05/11/2015			Bond Future	8.7829	101.3426	8.8336	100.8051	0.577	0.0000	0.0000	47,865
2015/08/13	R248	05/11/2015	8.00	Put	Bond Future	8,984.2700	8.9843	9,521.7300	9.5217	5.982	0	0	0
2015/08/13	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R248	05/11/2015	7.99	Put	Bond Future	9,107.9800	9.1080	9,645.4400	9.6454	5.901	0	0	0
2015/08/13	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R248	04/02/2016			Bond Future	8.8280	103.0788	8.8803	102.5296	0.593	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
2015/08/13	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R248	04/02/2016	8.99	Call	Bond Future	1,682.4200	1.6824	1,133.2600	1.1333	(32.641)	0	0	0
2015/08/13	R248	04/02/2016	9.00	Call	Bond Future	1,784.6300	1.7846	1,235.4700	1.2355	(30.772)	0	0	0
2015/08/13	R248	04/02/2016	9.01	Call	Bond Future	1,886.6500	1.8866	1,337.4900	1.3375	(29.108)	0	0	0
2015/08/13	R248	05/05/2016			Bond Future	8.8633	100.4829	8.9168	99.9261	0.604	0.0000	0.0000	0
2015/08/13	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R248	05/05/2016	8.99	Call	Bond Future	1,309.8400	1.3098	753.0200	0.7530	(42.511)	0	0	0
2015/08/13	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/13	R248	05/05/2016	9.00	Call	Bond Future	1,411.9300	1.4119	855.1100	0.8551	(39.437)	0	0	0
2015/08/13	R248	05/05/2016	9.01	Call	Bond Future	1,513.8300	1.5138	957.0100	0.9570	(36.782)	0	0	0

Total

477355