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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/08/2015 TO 20/08/2015

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
2015/08/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	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
2015/08/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2025	05/11/2015			Bond Future	124.6127	124.6127	124.7130	124.7130	0.080	0.0000	0.0000	38
2015/08/20	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2025	05/11/2015	123.01	Call	Bond Future	1,602.6800	1.6027	1,702.9600	1.7030	6.257	0	0	0
2015/08/20	2025	05/11/2015	122.99	Call	Bond Future	1,622.6800	1.6227	1,722.9600	1.7230	6.180	0	0	0
2015/08/20	2025	05/11/2015	123.00	Call	Bond Future	1,612.6800	1.6127	1,712.9600	1.7130	6.218	0	0	0
2015/08/20	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2025	04/02/2016	126.01	Put	Bond Future	483.6300	0.4836	383.2100	0.3832	(20.764)	0	0	0
2015/08/20	2025	04/02/2016			Bond Future	125.5264	125.5264	125.6268	125.6268	0.080	0.0000	0.0000	0
2015/08/20	2025	04/02/2016	126.00	Put	Bond Future	473.6300	0.4736	373.2100	0.3732	(21.202)	0	0	0
2015/08/20	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2025	04/02/2016	125.99	Put	Bond Future	463.6300	0.4636	363.2100	0.3632	(21.660)	0	0	0
2015/08/20	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2030	05/11/2015			Bond Future	8.7329	96.2921	8.7066	96.4957	(0.301)	0.0000	0.0000	9,955
2015/08/20	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2030	05/11/2015	8.49	Put	Bond Future	1,902.0900	1.9021	1,698.5600	1.6986	(10.700)	0	0	0
2015/08/20	2030	05/11/2015	8.51	Put	Bond Future	1,743.4600	1.7435	1,539.9300	1.5399	(11.674)	0	0	0
2015/08/20	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2030	05/11/2015	8.50	Put	Bond Future	1,822.7300	1.8227	1,619.2000	1.6192	(11.166)	0	0	0
2015/08/20	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2030	04/02/2016			Bond Future	8.7873	93.9281	8.7603	94.1336	(0.307)	0.0000	0.0000	400
2015/08/20	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2030	04/02/2016	8.74	Put	Bond Future	360.5400	0.3605	155.0000	0.1550	(57.009)	0	0	0
2015/08/20	2030	04/02/2016	8.76	Put	Bond Future	207.7600	0.2078	2.2200	0.0022	(98.931)	0	0	0
2015/08/20	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2030	04/02/2016	8.75	Put	Bond Future	284.1000	0.2841	78.5600	0.0786	(72.348)	0	0	0
2015/08/20	2032	05/11/2015			Bond Future	8.8133	96.0723	8.7870	96.2907	(0.299)	0.0000	0.0000	1,579
2015/08/20	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2032	05/11/2015	7.99	Put	Bond Future	7,190.7700	7.1908	6,972.3200	6.9723	(3.038)	0	0	0
2015/08/20	2032	05/11/2015	8.01	Put	Bond Future	7,006.9300	7.0069	6,788.4800	6.7885	(3.118)	0	0	0
2015/08/20	2032	05/11/2015	8.00	Put	Bond Future	7,098.7900	7.0988	6,880.3400	6.8803	(3.077)	0	0	0
2015/08/20	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2032	04/02/2016			Bond Future	8.8673	97.7117	8.8404	97.9323	(0.304)	0.0000	0.0000	0
2015/08/20	2032	04/02/2016	8.69	Put	Bond Future	1,465.5800	1.4656	1,245.0200	1.2450	(15.049)	0	0	0
2015/08/20	2032	04/02/2016	8.71	Put	Bond Future	1,298.6400	1.2986	1,078.0800	1.0781	(16.984)	0	0	0

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2015/08/20	2032	04/02/2016	8.70	Put	Bond Future	1,382.0600	1.3821	1,161.5000	1.1615	(15.959)	0	0	0
2015/08/20	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2032	05/05/2016			Bond Future	8.9143	95.2983	8.8865	95.5230	(0.312)	0.0000	0.0000	0
2015/08/20	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2032	05/05/2016	9.01	Call	Bond Future	768.0300	0.7680	992.7800	0.9928	29.263	0	0	0
2015/08/20	2032	05/05/2016	8.99	Call	Bond Future	608.3300	0.6083	833.0800	0.8331	36.945	0	0	0
2015/08/20	2032	05/05/2016	9.00	Call	Bond Future	688.2300	0.6882	912.9800	0.9130	32.656	0	0	0
2015/08/20	2037	05/11/2015	7.99	Put	Bond Future	9,282.3500	9.2824	8,948.0600	8.9481	(3.601)	0	0	0
2015/08/20	2037	05/11/2015	8.01	Put	Bond Future	9,071.7600	9.0718	8,737.4700	8.7375	(3.685)	0	0	0
2015/08/20	2037	05/11/2015			Bond Future	8.9350	98.2257	8.8986	98.5600	(0.408)	0.0000	0.0000	44,477
2015/08/20	2037	05/11/2015	8.00	Put	Bond Future	9,176.9700	9.1770	8,842.6800	8.8427	(3.643)	0	0	0
2015/08/20	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2037	04/02/2016	8.75	Put	Bond Future	2,178.5000	2.1785	1,840.2200	1.8402	(15.528)	0	0	0
2015/08/20	2037	04/02/2016			Bond Future	8.9870	95.6443	8.9496	95.9826	(0.416)	0.0000	0.0000	370
2015/08/20	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2037	04/02/2016	8.74	Put	Bond Future	2,272.1200	2.2721	1,933.8400	1.9338	(14.888)	0	0	0
2015/08/20	2037	04/02/2016	8.76	Put	Bond Future	2,085.0100	2.0850	1,746.7300	1.7467	(16.224)	0	0	0
2015/08/20	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2037	05/05/2016	9.00	Put	Bond Future	300.5900	0.3006	0.0000	0.0000	(100.000)	0	0	0
2015/08/20	2037	05/05/2016			Bond Future	9.0336	97.3519	8.9951	97.6966	(0.426)	0.0000	0.0000	0
2015/08/20	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	44.0300	0.0440	100.000	0	0	0
2015/08/20	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	133.7800	0.1338	100.000	0	0	0
2015/08/20	2037	05/05/2016	8.99	Put	Bond Future	390.4700	0.3905	45.8500	0.0459	(88.258)	0	0	0
2015/08/20	2037	05/05/2016	9.01	Put	Bond Future	210.8400	0.2108	0.0000	0.0000	(100.000)	0	0	0
2015/08/20	2038	05/11/2015			Bond Future	129.8292	129.8292	129.8231	129.8231	(0.005)	0.0000	0.0000	5,820
2015/08/20	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2038	05/11/2015	133.99	Put	Bond Future	4,160.7800	4.1608	4,166.9300	4.1669	0.148	0	0	0
2015/08/20	2038	05/11/2015	134.01	Put	Bond Future	4,180.7800	4.1808	4,186.9300	4.1869	0.147	0	0	0
2015/08/20	2038	05/11/2015	134.00	Put	Bond Future	4,170.7800	4.1708	4,176.9300	4.1769	0.147	0	0	0
2015/08/20	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2038	04/02/2016			Bond Future	130.6796	130.6796	130.6716	130.6716	(0.006)	0.0000	0.0000	0
2015/08/20	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2038	04/02/2016	130.99	Put	Bond Future	310.4300	0.3104	318.4200	0.3184	2.574	0	0	0
2015/08/20	2038	04/02/2016	131.01	Put	Bond Future	330.4300	0.3304	338.4200	0.3384	2.418	0	0	0
2015/08/20	2038	04/02/2016	131.00	Put	Bond Future	320.4300	0.3204	328.4200	0.3284	2.494	0	0	0
2015/08/20	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	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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2015/08/20	2044	05/11/2015			Bond Future	8.9877	99.9779	8.9462	100.3943	(0.462)	0.0000	0.0000	14,576
2015/08/20	2044	05/11/2015	8.24	Put	Bond Future	7,981.1400	7.9811	7,564.7200	7.5647	(5.218)	0	0	0
2015/08/20	2044	05/11/2015	8.26	Put	Bond Future	7,753.5800	7.7536	7,337.1600	7.3372	(5.371)	0	0	0
2015/08/20	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2044	05/11/2015	8.25	Put	Bond Future	7,867.2500	7.8673	7,450.8300	7.4508	(5.293)	0	0	0
2015/08/20	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2044	04/02/2016	8.99	Put	Bond Future	469.0400	0.4690	47.3100	0.0473	(89.913)	0	0	0
2015/08/20	2044	04/02/2016			Bond Future	9.0373	97.3012	8.9948	97.7230	(0.470)	0.0000	0.0000	0
2015/08/20	2044	04/02/2016	9.01	Put	Bond Future	270.1200	0.2701	0.0000	0.0000	(100.000)	0	0	0
2015/08/20	2044	04/02/2016	9.00	Put	Bond Future	369.4900	0.3695	0.0000	0.0000	(100.000)	0	0	0
2015/08/20	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	151.6100	0.1516	100.000	0	0	0
2015/08/20	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	52.2400	0.0522	100.000	0	0	0
2015/08/20	2044	05/05/2016	8.99	Put	Bond Future	905.1400	0.9051	475.4100	0.4754	(47.477)	0	0	0
2015/08/20	2044	05/05/2016			Bond Future	9.0817	99.0384	9.0380	99.4681	(0.482)	0.0000	0.0000	0
2015/08/20	2044	05/05/2016	9.01	Put	Bond Future	706.5800	0.7066	276.8500	0.2768	(60.818)	0	0	0
2015/08/20	2044	05/05/2016	9.00	Put	Bond Future	805.7700	0.8058	376.0400	0.3760	(53.332)	0	0	0
2015/08/20	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2046	05/11/2015			Bond Future	128.6606	128.6606	128.6547	128.6547	(0.005)	0.0000	0.0000	6,062
2015/08/20	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2046	05/11/2015	132.99	Put	Bond Future	4,329.4400	4.3294	4,335.3400	4.3353	0.136	0	0	0
2015/08/20	2046	05/11/2015	133.01	Put	Bond Future	4,349.4400	4.3494	4,355.3400	4.3553	0.136	0	0	0
2015/08/20	2046	05/11/2015	133.00	Put	Bond Future	4,339.4400	4.3394	4,345.3400	4.3453	0.136	0	0	0
2015/08/20	2046	04/02/2016	127.99	Call	Bond Future	2,875.6000	2.8756	2,868.2600	2.8683	(0.255)	0	0	0
2015/08/20	2046	04/02/2016			Bond Future	130.8656	130.8656	130.8583	130.8583	(0.006)	0.0000	0.0000	0
2015/08/20	2046	04/02/2016	128.00	Call	Bond Future	2,865.6000	2.8656	2,858.2600	2.8583	(0.256)	0	0	0
2015/08/20	2046	04/02/2016	128.01	Call	Bond Future	2,855.6000	2.8556	2,848.2600	2.8483	(0.257)	0	0	0
2015/08/20	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2050	05/11/2015			Bond Future	139.1721	139.1721	138.4916	138.4916	(0.489)	0.0000	0.0000	4,361
2015/08/20	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2050	05/11/2015	144.99	Put	Bond Future	5,817.9100	5.8179	6,498.3700	6.4984	11.696	0	0	0
2015/08/20	2050	05/11/2015	145.01	Put	Bond Future	5,837.9100	5.8379	6,518.3700	6.5184	11.656	0	0	0
2015/08/20	2050	05/11/2015	145.00	Put	Bond Future	5,827.9100	5.8279	6,508.3700	6.5084	11.676	0	0	0
2015/08/20	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2050	04/02/2016			Bond Future	140.0225	140.0225	139.3287	139.3287	(0.496)	0.0000	0.0000	0
2015/08/20	2050	04/02/2016	138.00	Call	Bond Future	2,022.4900	2.0225	1,328.6600	1.3287	(34.306)	0	0	0
2015/08/20	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
2015/08/20	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	2050	04/02/2016	138.01	Call	Bond Future	2,012.4900	2.0125	1,318.6600	1.3187	(34.476)	0	0	0
2015/08/20	2050	04/02/2016	137.99	Call	Bond Future	2,032.4900	2.0325	1,338.6600	1.3387	(34.137)	0	0	0
2015/08/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	AL37	05/11/2015			Index Future	465.3680	465.3680	465.7970	465.7970	0.092	0.0000	0.0000	3
2015/08/20	AL37	04/02/2016			Index Future	473.3070	473.3070	473.7350	473.7350	0.090	0.0000	0.0000	0
2015/08/20	AL7T	05/11/2015			Index Future	548.6180	548.6180	549.4880	549.4880	0.159	0.0000	0.0000	1
2015/08/20	AL7T	04/02/2016			Index Future	557.9770	557.9770	558.8530	558.8530	0.157	0.0000	0.0000	0
2015/08/20	ALBI	05/11/2015			Index Future	501.3690	501.3690	502.4360	502.4360	0.213	0.0000	0.0000	456
2015/08/20	ALBI	04/02/2016			Index Future	509.9220	509.9220	510.9990	510.9990	0.211	0.0000	0.0000	152
2015/08/20	ALBI	05/05/2016			Index Future	519.0160	519.0160	520.1130	520.1130	0.211	0.0000	0.0000	0
2015/08/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	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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2015/08/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	CES1	20/04/2018			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
2015/08/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/20	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	EL28	05/11/2015			Bond Future	127.5131	127.5131	127.5081	127.5081	(0.004)	0.0000	0.0000	0
2015/08/20	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	EL28	05/11/2015	126.99	Call	Bond Future	523.1200	0.5231	518.0800	0.5181	(0.963)	0	0	0
2015/08/20	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	EL28	05/11/2015	127.00	Call	Bond Future	513.1200	0.5131	508.0800	0.5081	(0.982)	0	0	0
2015/08/20	EL28	05/11/2015	127.01	Call	Bond Future	503.1200	0.5031	498.0800	0.4981	(1.002)	0	0	0
2015/08/20	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	EL28	04/02/2016			Bond Future	129.6989	129.6989	129.6920	129.6920	(0.005)	0.0000	0.0000	0
2015/08/20	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	EL28	04/02/2016	128.99	Call	Bond Future	708.8900	0.7089	701.9900	0.7020	(0.973)	0	0	0
2015/08/20	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	EL28	04/02/2016	129.00	Call	Bond Future	698.8900	0.6989	691.9900	0.6920	(0.987)	0	0	0
2015/08/20	EL28	04/02/2016	129.01	Call	Bond Future	688.8900	0.6889	681.9900	0.6820	(1.002)	0	0	0
2015/08/20	ES33	05/11/2015	9.00	Put	Bond Future	6,346.6900	6.3467	6,121.3100	6.1213	(3.551)	0	0	0
2015/08/20	ES33	05/11/2015			Bond Future	9.8471	81.5867	9.8153	81.8121	(0.323)	0.0000	0.0000	6,441
2015/08/20	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	ES33	05/11/2015	8.99	Put	Bond Future	6,426.0200	6.4260	6,200.6400	6.2006	(3.507)	0	0	0
2015/08/20	ES33	05/11/2015	9.01	Put	Bond Future	6,267.4600	6.2675	6,042.0800	6.0421	(3.596)	0	0	0
2015/08/20	ES33	04/02/2016	10.01	Call	Bond Future	543.3000	0.5433	771.2000	0.7712	41.947	0	0	0
2015/08/20	ES33	04/02/2016			Bond Future	9.9316	82.9788	9.8990	83.2067	(0.329)	0.0000	0.0000	0
2015/08/20	ES33	04/02/2016	9.99	Call	Bond Future	405.1700	0.4052	633.0700	0.6331	56.248	0	0	0
2015/08/20	ES33	04/02/2016	10.00	Call	Bond Future	474.2800	0.4743	702.1800	0.7022	48.052	0	0	0
2015/08/20	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	ES33	05/05/2016	10.01	Call	Bond Future	15.5300	0.0155	247.6600	0.2477	1494.720	0	0	0
2015/08/20	ES33	05/05/2016			Bond Future	10.0077	80.6688	9.9740	80.9009	(0.337)	0.0000	0.0000	0
2015/08/20	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	110.0200	0.1100	100.000	0	0	0
2015/08/20	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	178.8900	0.1789	100.000	0	0	0
2015/08/20	ES33	05/05/2016	9.99	Put	Bond Future	122.1100	0.1221	0.0000	0.0000	(100.000)	0	0	0
2015/08/20	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	ES33	05/05/2016	10.00	Put	Bond Future	53.2400	0.0532	0.0000	0.0000	(100.000)	0	0	0
2015/08/20	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	GOVI	05/11/2015			GOVI	497.7470	497.7470	498.6530	498.6530	0.182	0.0000	0.0000	441
2015/08/20	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	GOVI	05/11/2015	529.99	Put	GOVI	322,430.0000	32.2430	313,370.0000	31.3370	(2.810)	0	0	0
2015/08/20	GOVI	05/11/2015	530.01	Put	GOVI	322,630.0000	32.2630	313,570.0000	31.3570	(2.808)	0	0	0

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2015/08/20	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	GOVI	05/11/2015	530.00	Put	GOVI	322,530.0000	32.2530	313,470.0000	31.3470	(2.809)	0	0	0
2015/08/20	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	GOVI	04/02/2016			GOVI	506.2380	506.2380	507.1520	507.1520	0.181	0.0000	0.0000	26
2015/08/20	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	GOVI	04/02/2016	511.99	Put	GOVI	57,520.0000	5.7520	48,380.0000	4.8380	(15.890)	0	0	0
2015/08/20	GOVI	04/02/2016	512.01	Put	GOVI	57,720.0000	5.7720	48,580.0000	4.8580	(15.835)	0	0	0
2015/08/20	GOVI	04/02/2016	512.00	Put	GOVI	57,620.0000	5.7620	48,480.0000	4.8480	(15.863)	0	0	0
2015/08/20	GOVI	05/05/2016	518.01	Put	GOVI	27,440.0000	2.7440	18,130.0000	1.8130	(33.929)	0	0	0
2015/08/20	GOVI	05/05/2016			GOVI	515.2660	515.2660	516.1970	516.1970	0.181	0.0000	0.0000	0
2015/08/20	GOVI	05/05/2016	518.00	Put	GOVI	27,340.0000	2.7340	18,030.0000	1.8030	(34.053)	0	0	0
2015/08/20	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	GOVI	05/05/2016	517.99	Put	GOVI	27,240.0000	2.7240	17,930.0000	1.7930	(34.178)	0	0	0
2015/08/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/20	IGOV	05/11/2015			Index Future	235.8310	235.8310	235.7450	235.7450	(0.036)	0.0000	0.0000	973
2015/08/20	IGOV	04/02/2016			Index Future	239.8730	239.8730	239.7820	239.7820	(0.038)	0.0000	0.0000	82
2015/08/20	IGOV	05/05/2016			Index Future	244.1700	244.1700	244.0770	244.0770	(0.038)	0.0000	0.0000	0
2015/08/20	ILBI	05/11/2015			Index Future	639.0110	639.0110	638.7930	638.7930	(0.034)	0.0000	0.0000	0
2015/08/20	ILBI	04/02/2016			Index Future	649.9710	649.9710	649.7480	649.7480	(0.034)	0.0000	0.0000	160
2015/08/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/20	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/08/20	JBAF	21/10/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/08/20	JBAF	18/11/2015			Jibar Tradeable Future	6.4800	93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/08/20	JBAF	15/12/2015			Jibar Tradeable Future	6.5900	93.4100	6.5900	93.4100	0.000	0.0000	0.0000	0
2015/08/20	JBAF	17/02/2016			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	2,000
2015/08/20	JBAF	16/03/2016			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2015/08/20	JBAF	15/06/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2015/08/20	JBAF	21/09/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/08/20	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/08/20	JBAF	15/03/2017			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2015/08/20	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0

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2015/08/20	R023	05/11/2015			Bond Future	8.1720	99.2144	8.1505	99.3293	(0.263)	0.0000	0.0000	17,815
2015/08/20	R023	05/11/2015	7.99	Put	Bond Future	1,887.4400	1.8874	1,810.0000	1.8100	(4.103)	0	0	0
2015/08/20	R023	05/11/2015	8.01	Put	Bond Future	1,822.0100	1.8220	1,745.9500	1.7459	(4.175)	0	0	0
2015/08/20	R023	05/11/2015	7.99	Call	Bond Future	908.7200	0.9087	946.1500	0.9461	4.119	0	0	0
2015/08/20	R023	05/11/2015	8.00	Put	Bond Future	1,854.5500	1.8546	1,777.8000	1.7778	(4.138)	0	0	0
2015/08/20	R023	05/11/2015	8.00	Call	Bond Future	929.9200	0.9299	968.0400	0.9680	4.099	0	0	0
2015/08/20	R023	05/11/2015	8.01	Call	Bond Future	951.4400	0.9514	990.2500	0.9903	4.079	0	0	0
2015/08/20	R023	04/02/2016	8.01	Put	Bond Future	2,470.8800	2.4709	2,397.9100	2.3979	(2.953)	0	0	0
2015/08/20	R023	04/02/2016			Bond Future	8.2346	100.9069	8.2124	101.0222	(0.270)	0.0000	0.0000	1,050
2015/08/20	R023	04/02/2016	8.00	Put	Bond Future	2,502.5900	2.5026	2,429.1100	2.4291	(2.936)	0	0	0
2015/08/20	R023	04/02/2016	8.01	Call	Bond Future	1,297.2100	1.2972	1,339.4700	1.3395	3.258	0	0	0
2015/08/20	R023	04/02/2016	7.99	Call	Bond Future	1,255.2500	1.2553	1,296.5000	1.2965	3.286	0	0	0
2015/08/20	R023	04/02/2016	8.00	Call	Bond Future	1,276.2600	1.2763	1,318.0100	1.3180	3.271	0	0	0
2015/08/20	R023	04/02/2016	7.99	Put	Bond Future	2,534.2800	2.5343	2,460.3000	2.4603	(2.919)	0	0	0
2015/08/20	R023	05/05/2016			Bond Future	8.2791	98.7782	8.2558	98.8958	(0.282)	0.0000	0.0000	0
2015/08/20	R023	05/05/2016	8.24	Put	Bond Future	2,425.7600	2.4258	2,362.7700	2.3628	(2.597)	0	0	0
2015/08/20	R023	05/05/2016	8.26	Put	Bond Future	2,375.7400	2.3757	2,313.5600	2.3136	(2.617)	0	0	0
2015/08/20	R023	05/05/2016	8.24	Call	Bond Future	2,228.5200	2.2285	2,283.0900	2.2831	2.449	0	0	0
2015/08/20	R023	05/05/2016	8.25	Put	Bond Future	2,400.3200	2.4003	2,337.7400	2.3377	(2.607)	0	0	0
2015/08/20	R023	05/05/2016	8.25	Call	Bond Future	2,253.5800	2.2536	2,308.5600	2.3086	2.440	0	0	0
2015/08/20	R023	05/05/2016	8.26	Call	Bond Future	2,279.4700	2.2795	2,334.8500	2.3349	2.430	0	0	0
2015/08/20	R186	05/11/2015	7.75	Put	Bond Future	5,313.5900	5.3136	5,134.8200	5.1348	(3.364)	0	0	0
2015/08/20	R186	05/11/2015	8.25	Put	Bond Future	2,467.6400	2.4676	2,341.4100	2.3414	(5.115)	0	0	8,650
2015/08/20	R186	05/11/2015	8.45	Call	Bond Future	2,538.9300	2.5389	2,646.8900	2.6469	4.252	0	0	0
2015/08/20	R186	05/11/2015	8.24	Call	Bond Future	1,690.1100	1.6901	1,771.7200	1.7717	4.829	0	0	0
2015/08/20	R186	05/11/2015	8.85	Put	Bond Future	725.6800	0.7257	669.4700	0.6695	(7.746)	0	0	2,283
2015/08/20	R186	05/11/2015			Bond Future	8.3437	119.4788	8.3172	119.6879	(0.317)	0.0000	0.0000	32,639
2015/08/20	R186	05/11/2015	9.00	Put	Bond Future	507.1700	0.5072	464.1900	0.4642	(8.474)	0	0	2,600
2015/08/20	R186	05/11/2015	8.22	Call	Bond Future	1,621.1600	1.6212	1,700.2800	1.7003	4.880	0	0	0
2015/08/20	R186	05/11/2015	8.24	Put	Bond Future	2,512.2500	2.5122	2,384.7800	2.3848	(5.074)	0	0	0
2015/08/20	R186	05/11/2015	8.35	Put	Bond Future	2,060.3100	2.0603	1,946.6500	1.9466	(5.517)	0	0	9,430
2015/08/20	R186	05/11/2015	8.26	Put	Bond Future	2,424.6400	2.4246	2,299.6700	2.2997	(5.154)	0	0	0
2015/08/20	R186	05/11/2015	8.50	Put	Bond Future	1,544.0800	1.5441	1,449.1300	1.4491	(6.149)	0	0	4,666
2015/08/20	R186	05/11/2015	8.55	Put	Bond Future	1,395.9500	1.3959	1,307.0700	1.3071	(6.367)	0	0	4,667
2015/08/20	R186	05/11/2015	7.73	Call	Bond Future	466.9900	0.4670	495.7800	0.4958	6.165	0	0	169
2015/08/20	R186	05/11/2015	7.86	Call	Bond Future	680.1500	0.6802	719.7800	0.7198	5.827	0	0	674
2015/08/20	R186	05/11/2015	8.35	Call	Bond Future	2,110.2500	2.1103	2,205.6700	2.2057	4.522	0	0	843
2015/08/20	R186	05/11/2015	8.45	Put	Bond Future	1,703.9200	1.7039	1,602.8000	1.6028	(5.935)	0	0	6,308
2015/08/20	R186	05/11/2015	8.85	Call	Bond Future	4,628.9100	4.6289	4,781.7800	4.7818	3.303	0	0	0
2015/08/20	R186	05/11/2015	9.00	Call	Bond Future	5,531.9400	5.5319	5,698.0400	5.6980	3.003	0	0	0
2015/08/20	R186	05/11/2015	7.73	Put	Bond Future	5,451.8000	5.4518	5,271.5100	5.2715	(3.307)	0	0	0
2015/08/20	R186	05/11/2015	7.75	Call	Bond Future	495.8000	0.4958	526.1100	0.5261	6.113	0	0	1,200
2015/08/20	R186	05/11/2015	7.86	Put	Bond Future	4,584.9100	4.5849	4,415.4600	4.4155	(3.696)	0	0	0
2015/08/20	R186	05/11/2015	8.25	Call	Bond Future	1,725.1500	1.7251	1,808.0000	1.8080	4.802	0	0	0
2015/08/20	R186	05/11/2015	8.22	Put	Bond Future	2,602.8200	2.6028	2,472.8600	2.4729	(4.993)	0	0	1,090
2015/08/20	R186	05/11/2015	8.26	Call	Bond Future	1,761.7300	1.7617	1,845.8400	1.8458	4.774	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
2015/08/20	R186	05/11/2015	8.50	Call	Bond Future	2,768.8900	2.7689	2,883.0200	2.8830	4.122	0	0	0
2015/08/20	R186	05/11/2015	8.55	Call	Bond Future	3,008.7500	3.0088	3,128.9500	3.1289	3.995	0	0	0
2015/08/20	R186	04/02/2016	7.50	Call	Bond Future	627.4500	0.6274	658.5700	0.6586	4.960	0	0	0
2015/08/20	R186	04/02/2016			Bond Future	8.3958	116.2186	8.3686	116.4293	(0.324)	0.0000	0.0000	5,365
2015/08/20	R186	04/02/2016	7.51	Call	Bond Future	641.1700	0.6412	672.8400	0.6728	4.939	0	0	0
2015/08/20	R186	04/02/2016	7.49	Call	Bond Future	614.5600	0.6146	645.1300	0.6451	4.974	0	0	0
2015/08/20	R186	04/02/2016	7.50	Put	Bond Future	7,848.2700	7.8483	7,668.6400	7.6686	(2.289)	0	0	0
2015/08/20	R186	04/02/2016	7.49	Put	Bond Future	7,919.4000	7.9194	7,739.2200	7.7392	(2.275)	0	0	0
2015/08/20	R186	04/02/2016	7.51	Put	Bond Future	7,778.0500	7.7780	7,598.9700	7.5990	(2.302)	0	0	0
2015/08/20	R186	05/05/2016			Bond Future	8.4388	118.2930	8.4105	118.5078	(0.335)	0.0000	0.0000	0
2015/08/20	R186	05/05/2016	8.34	Call	Bond Future	3,295.9200	3.2959	3,393.5800	3.3936	2.963	0	0	0
2015/08/20	R186	05/05/2016	8.35	Call	Bond Future	3,332.1900	3.3322	3,430.5600	3.4306	2.952	0	0	0
2015/08/20	R186	05/05/2016	8.33	Call	Bond Future	3,260.2700	3.2603	3,357.2100	3.3572	2.973	0	0	0
2015/08/20	R186	05/05/2016	8.35	Put	Bond Future	4,008.3200	4.0083	3,891.8900	3.8919	(2.905)	0	0	0
2015/08/20	R186	05/05/2016	7.56	Put	Bond Future	8,117.6400	8.1176	7,948.9200	7.9489	(2.078)	0	0	0
2015/08/20	R186	05/05/2016	8.34	Put	Bond Future	4,048.5000	4.0485	3,931.3600	3.9314	(2.893)	0	0	0
2015/08/20	R186	05/05/2016	7.56	Call	Bond Future	1,184.4400	1.1844	1,230.5200	1.2305	3.890	0	0	0
2015/08/20	R186	05/05/2016	8.33	Put	Bond Future	4,089.3600	4.0894	3,971.5000	3.9715	(2.882)	0	0	0
2015/08/20	R186	04/08/2016	8.51	Put	Bond Future	4,077.5800	4.0776	3,969.6400	3.9696	(2.647)	0	0	0
2015/08/20	R186	04/08/2016			Bond Future	8.4775	115.1788	8.4483	115.3964	(0.345)	0.0000	0.0000	0
2015/08/20	R186	04/08/2016	8.50	Put	Bond Future	4,112.2700	4.1123	4,003.7200	4.0037	(2.640)	0	0	0
2015/08/20	R186	04/08/2016	8.51	Call	Bond Future	4,318.4000	4.3184	4,428.0600	4.4281	2.539	0	0	0
2015/08/20	R186	04/08/2016	8.49	Call	Bond Future	4,241.5200	4.2415	4,349.9600	4.3500	2.557	0	0	0
2015/08/20	R186	04/08/2016	8.50	Call	Bond Future	4,278.9700	4.2790	4,388.0200	4.3880	2.549	0	0	0
2015/08/20	R186	04/08/2016	8.49	Put	Bond Future	4,149.0000	4.1490	4,039.8400	4.0398	(2.631)	0	0	0
2015/08/20	R197	05/11/2015	295.00	Call	Bond Future	2,103.8300	2.1038	2,088.0200	2.0880	(0.751)	0	0	0
2015/08/20	R197	05/11/2015			Bond Future	297.1038	297.1038	297.0880	297.0880	(0.005)	0.0000	0.0000	927
2015/08/20	R197	05/11/2015	294.99	Call	Bond Future	2,113.8300	2.1138	2,098.0200	2.0980	(0.748)	0	0	0
2015/08/20	R197	05/11/2015	295.01	Call	Bond Future	2,093.8300	2.0938	2,078.0200	2.0780	(0.755)	0	0	0
2015/08/20	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R197	04/02/2016			Bond Future	295.8409	295.8409	295.8211	295.8211	(0.007)	0.0000	0.0000	0
2015/08/20	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R197	04/02/2016	296.99	Put	Bond Future	1,149.1300	1.1491	1,168.8700	1.1689	1.718	0	0	0
2015/08/20	R197	04/02/2016	297.01	Put	Bond Future	1,169.1300	1.1691	1,188.8700	1.1889	1.688	0	0	0
2015/08/20	R197	04/02/2016	297.00	Put	Bond Future	1,159.1300	1.1591	1,178.8700	1.1789	1.703	0	0	0
2015/08/20	R202	05/11/2015			Bond Future	242.9052	242.9052	242.8937	242.8937	(0.005)	0.0000	0.0000	52,921
2015/08/20	R202	05/11/2015	245.99	Put	Bond Future	3,084.8400	3.0848	3,096.2800	3.0963	0.371	0	0	0
2015/08/20	R202	05/11/2015	246.01	Put	Bond Future	3,104.8400	3.1048	3,116.2800	3.1163	0.368	0	0	0
2015/08/20	R202	05/11/2015	246.00	Put	Bond Future	3,094.8400	3.0948	3,106.2800	3.1063	0.370	0	0	0
2015/08/20	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R202	05/11/2015	246.01	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
2015/08/20	R202	04/02/2016			Bond Future	243.6927	243.6927	243.6779	243.6779	(0.006)	0.0000	0.0000	0
2015/08/20	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R202	04/02/2016	239.99	Call	Bond Future	3,702.6800	3.7027	3,687.8900	3.6879	(0.399)	0	0	0
2015/08/20	R202	04/02/2016	240.00	Call	Bond Future	3,692.6800	3.6927	3,677.8900	3.6779	(0.401)	0	0	0
2015/08/20	R202	04/02/2016	240.01	Call	Bond Future	3,682.6800	3.6827	3,667.8900	3.6679	(0.402)	0	0	0
2015/08/20	R203	05/11/2015	5.99	Call	Bond Future	1.9200	0.0019	2.2100	0.0022	15.104	0	0	0
2015/08/20	R203	05/11/2015	6.00	Put	Bond Future	2,294.9400	2.2949	2,235.7400	2.2357	(2.580)	0	0	0
2015/08/20	R203	05/11/2015			Bond Future	7.3153	102.8407	7.2807	102.9002	(0.473)	0.0000	0.0000	15,240
2015/08/20	R203	05/11/2015	6.00	Call	Bond Future	2.0300	0.0020	2.3400	0.0023	15.271	0	0	0
2015/08/20	R203	05/11/2015	6.01	Call	Bond Future	2.1500	0.0022	2.4800	0.0025	15.349	0	0	0
2015/08/20	R203	05/11/2015	5.99	Put	Bond Future	2,312.5200	2.3125	2,253.3000	2.2533	(2.561)	0	0	0
2015/08/20	R203	05/11/2015	6.01	Put	Bond Future	2,277.3700	2.2774	2,218.1900	2.2182	(2.599)	0	0	0
2015/08/20	R203	04/02/2016	7.25	Put	Bond Future	454.4800	0.4545	419.3200	0.4193	(7.736)	0	0	0
2015/08/20	R203	04/02/2016	7.26	Put	Bond Future	445.8600	0.4459	411.1100	0.4111	(7.794)	0	0	0
2015/08/20	R203	04/02/2016			Bond Future	7.3883	104.5954	7.3489	104.6542	(0.533)	0.0000	0.0000	0
2015/08/20	R203	04/02/2016	7.26	Call	Bond Future	253.8800	0.2539	277.9700	0.2780	9.489	0	0	0
2015/08/20	R203	04/02/2016	7.24	Call	Bond Future	241.5400	0.2415	264.8200	0.2648	9.638	0	0	0
2015/08/20	R203	04/02/2016	7.25	Call	Bond Future	247.5200	0.2475	271.2000	0.2712	9.567	0	0	0
2015/08/20	R203	04/02/2016	7.24	Put	Bond Future	463.4900	0.4635	427.9300	0.4279	(7.672)	0	0	0
2015/08/20	R203	05/05/2016	7.25	Put	Bond Future	629.1800	0.6292	594.9300	0.5949	(5.444)	0	0	0
2015/08/20	R203	05/05/2016			Bond Future	7.4152	102.2919	7.3679	102.3521	(0.638)	0.0000	0.0000	0
2015/08/20	R203	05/05/2016	7.26	Call	Bond Future	424.6300	0.4246	450.7800	0.4508	6.158	0	0	0
2015/08/20	R203	05/05/2016	7.24	Call	Bond Future	412.9000	0.4129	438.5800	0.4386	6.219	0	0	0
2015/08/20	R203	05/05/2016	7.25	Call	Bond Future	418.7400	0.4187	444.6600	0.4447	6.190	0	0	0
2015/08/20	R203	05/05/2016	7.24	Put	Bond Future	636.1000	0.6361	601.6100	0.6016	(5.422)	0	0	0
2015/08/20	R203	05/05/2016	7.26	Put	Bond Future	622.3200	0.6223	588.3000	0.5883	(5.467)	0	0	0
2015/08/20	R204	05/11/2015			Bond Future	7.6432	104.0625	7.6100	104.1538	(0.435)	0.0000	0.0000	19,272
2015/08/20	R204	05/11/2015	6.25	Call	Bond Future	3.2900	0.0033	3.7300	0.0037	13.374	0	0	0
2015/08/20	R204	05/11/2015	6.24	Put	Bond Future	3,942.8300	3.9428	3,852.0100	3.8520	(2.303)	0	0	0
2015/08/20	R204	05/11/2015	6.26	Put	Bond Future	3,885.7100	3.8857	3,794.9400	3.7949	(2.336)	0	0	0
2015/08/20	R204	05/11/2015	6.25	Put	Bond Future	3,914.2700	3.9143	3,823.4700	3.8235	(2.320)	0	0	0
2015/08/20	R204	05/11/2015	6.26	Call	Bond Future	3.4700	0.0035	3.9400	0.0039	13.545	0	0	0
2015/08/20	R204	05/11/2015	6.24	Call	Bond Future	3.1100	0.0031	3.5300	0.0035	13.505	0	0	0
2015/08/20	R204	04/02/2016	7.50	Call	Bond Future	501.8100	0.5018	535.9200	0.5359	6.797	0	0	0
2015/08/20	R204	04/02/2016			Bond Future	7.7138	101.8009	7.6779	101.8920	(0.465)	0.0000	0.0000	0
2015/08/20	R204	04/02/2016	7.51	Call	Bond Future	511.8900	0.5119	546.4800	0.5465	6.757	0	0	0
2015/08/20	R204	04/02/2016	7.49	Put	Bond Future	1,061.8500	1.0619	1,004.3700	1.0044	(5.413)	0	0	0
2015/08/20	R204	04/02/2016	7.51	Put	Bond Future	1,031.0200	1.0310	974.5000	0.9745	(5.482)	0	0	0
2015/08/20	R204	04/02/2016	7.49	Call	Bond Future	491.6000	0.4916	525.2300	0.5252	6.841	0	0	0
2015/08/20	R204	04/02/2016	7.50	Put	Bond Future	1,046.5000	1.0465	989.5000	0.9895	(5.447)	0	0	0
2015/08/20	R204	05/05/2016	7.75	Call	Bond Future	1,009.7500	1.0097	1,054.9500	1.0550	4.476	0	0	0
2015/08/20	R204	05/05/2016			Bond Future	7.7639	103.6177	7.7241	103.7107	(0.513)	0.0000	0.0000	0
2015/08/20	R204	05/05/2016	7.76	Call	Bond Future	1,021.9300	1.0219	1,067.4800	1.0675	4.457	0	0	0
2015/08/20	R204	05/05/2016	7.74	Put	Bond Future	1,053.4100	1.0534	1,005.2400	1.0052	(4.573)	0	0	0

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2015/08/20	R204	05/05/2016	7.76	Put	Bond Future	1,030.9700	1.0310	983.4800	0.9835	(4.606)	0	0	0
2015/08/20	R204	05/05/2016	7.74	Call	Bond Future	997.6400	0.9976	1,042.5100	1.0425	4.498	0	0	0
2015/08/20	R204	05/05/2016	7.75	Put	Bond Future	1,042.1500	1.0422	994.3100	0.9943	(4.591)	0	0	0
2015/08/20	R207	05/11/2015	7.76	Call	Bond Future	660.8400	0.6608	697.4600	0.6975	5.541	0	0	0
2015/08/20	R207	05/11/2015			Bond Future	7.8658	100.1510	7.8384	100.2456	(0.347)	0.0000	0.0000	43,204
2015/08/20	R207	05/11/2015	7.74	Call	Bond Future	630.7600	0.6308	666.1600	0.6662	5.612	0	0	0
2015/08/20	R207	05/11/2015	7.50	Call	Bond Future	339.6200	0.3396	361.5800	0.3616	6.466	0	0	19
2015/08/20	R207	05/11/2015	7.75	Call	Bond Future	645.6000	0.6456	681.6000	0.6816	5.576	0	0	0
2015/08/20	R207	05/11/2015	7.43	Call	Bond Future	276.9000	0.2769	295.5000	0.2955	6.717	0	0	53
2015/08/20	R207	05/11/2015	7.74	Put	Bond Future	1,067.0100	1.0670	1,007.8300	1.0078	(5.546)	0	0	0
2015/08/20	R207	05/11/2015	7.43	Put	Bond Future	1,798.7300	1.7987	1,722.7500	1.7228	(4.224)	0	0	0
2015/08/20	R207	05/11/2015	7.76	Put	Bond Future	1,027.5500	1.0275	969.5900	0.9696	(5.641)	0	0	0
2015/08/20	R207	05/11/2015	7.50	Put	Bond Future	1,615.0500	1.6150	1,542.4300	1.5424	(4.496)	0	0	0
2015/08/20	R207	05/11/2015	7.75	Put	Bond Future	1,047.0700	1.0471	988.4900	0.9885	(5.595)	0	0	0
2015/08/20	R207	04/02/2016	7.49	Put	Bond Future	1,940.6000	1.9406	1,871.5700	1.8716	(3.557)	0	0	0
2015/08/20	R207	04/02/2016	7.27	Put	Bond Future	2,493.3200	2.4933	2,416.1500	2.4162	(3.095)	0	0	0
2015/08/20	R207	04/02/2016			Bond Future	7.9340	98.2178	7.9051	98.3123	(0.364)	0.0000	0.0000	0
2015/08/20	R207	04/02/2016	7.51	Put	Bond Future	1,894.0200	1.8940	1,825.8100	1.8258	(3.601)	0	0	0
2015/08/20	R207	04/02/2016	7.27	Call	Bond Future	288.1100	0.2881	305.5200	0.3055	6.043	0	0	43
2015/08/20	R207	04/02/2016	7.50	Call	Bond Future	482.6800	0.4827	508.6400	0.5086	5.378	0	0	19
2015/08/20	R207	04/02/2016	7.51	Call	Bond Future	492.8100	0.4928	519.1800	0.5192	5.351	0	0	0
2015/08/20	R207	04/02/2016	7.49	Call	Bond Future	472.6900	0.4727	498.2400	0.4982	5.405	0	0	0
2015/08/20	R207	04/02/2016	7.50	Put	Bond Future	1,917.2300	1.9172	1,848.6100	1.8486	(3.579)	0	0	0
2015/08/20	R207	05/05/2016	7.86	Put	Bond Future	1,595.8600	1.5959	1,541.6400	1.5416	(3.398)	0	0	0
2015/08/20	R207	05/05/2016			Bond Future	7.9909	99.9708	7.9597	100.0674	(0.390)	0.0000	0.0000	0
2015/08/20	R207	05/05/2016	7.85	Put	Bond Future	1,612.4500	1.6125	1,557.8900	1.5579	(3.384)	0	0	0
2015/08/20	R207	05/05/2016	7.56	Put	Bond Future	2,145.1500	2.1451	2,080.8400	2.0808	(2.998)	0	0	0
2015/08/20	R207	05/05/2016	7.84	Put	Bond Future	1,629.1600	1.6292	1,574.2600	1.5743	(3.370)	0	0	0
2015/08/20	R207	05/05/2016	7.56	Call	Bond Future	801.3100	0.8013	833.5300	0.8335	4.021	0	0	43
2015/08/20	R207	05/05/2016	7.85	Call	Bond Future	1,175.5500	1.1756	1,217.5200	1.2175	3.570	0	0	0
2015/08/20	R207	05/05/2016	7.86	Call	Bond Future	1,190.0500	1.1900	1,232.3600	1.2324	3.555	0	0	0
2015/08/20	R207	05/05/2016	7.84	Call	Bond Future	1,161.1500	1.1611	1,202.7800	1.2028	3.585	0	0	0
2015/08/20	R207	04/08/2016			Bond Future	8.0401	98.1758	8.0066	98.2732	(0.417)	0.0000	0.0000	0
2015/08/20	R207	04/08/2016	7.99	Put	Bond Future	1,606.7200	1.6067	1,555.6400	1.5556	(3.179)	0	0	0
2015/08/20	R207	04/08/2016	8.01	Put	Bond Future	1,578.3900	1.5784	1,527.9000	1.5279	(3.199)	0	0	0
2015/08/20	R207	04/08/2016	8.00	Put	Bond Future	1,592.3200	1.5923	1,541.5400	1.5415	(3.189)	0	0	0
2015/08/20	R207	04/08/2016	8.01	Call	Bond Future	1,490.8500	1.4909	1,537.7000	1.5377	3.143	0	0	0
2015/08/20	R207	04/08/2016	7.99	Call	Bond Future	1,461.0000	1.4610	1,507.2600	1.5073	3.166	0	0	0
2015/08/20	R207	04/08/2016	8.00	Call	Bond Future	1,475.6900	1.4757	1,522.2500	1.5222	3.155	0	0	0
2015/08/20	R208	05/11/2015			Bond Future	7.9849	95.4219	7.9632	95.5127	(0.273)	0.0000	0.0000	40,396
2015/08/20	R208	05/11/2015	7.74	Put	Bond Future	1,605.9400	1.6059	1,541.1900	1.5412	(4.032)	0	0	0
2015/08/20	R208	05/11/2015	8.48	Call	Bond Future	2,362.2700	2.3623	2,429.3500	2.4294	2.840	0	0	0
2015/08/20	R208	05/11/2015	7.75	Call	Bond Future	592.6700	0.5927	619.2700	0.6193	4.488	0	0	0
2015/08/20	R208	05/11/2015	7.76	Call	Bond Future	607.6400	0.6076	634.7700	0.6348	4.465	0	0	0
2015/08/20	R208	05/11/2015	7.74	Call	Bond Future	577.8000	0.5778	603.8600	0.6039	4.510	0	0	0
2015/08/20	R208	05/11/2015	8.48	Put	Bond Future	324.5100	0.3245	300.7800	0.3008	(7.313)	0	0	2,200

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
2015/08/20	R208	05/11/2015	7.76	Put	Bond Future	1,551.3200	1.5513	1,487.6400	1.4876	(4.105)	0	0	0
2015/08/20	R208	05/11/2015	7.75	Put	Bond Future	1,578.5700	1.5786	1,514.3600	1.5144	(4.068)	0	0	0
2015/08/20	R208	04/02/2016			Bond Future	8.0466	97.0501	8.0239	97.1409	(0.281)	0.0000	0.0000	0
2015/08/20	R208	04/02/2016	7.74	Put	Bond Future	2,050.0700	2.0501	1,988.9400	1.9889	(2.982)	0	0	0
2015/08/20	R208	04/02/2016	7.76	Put	Bond Future	1,998.5300	1.9985	1,938.2100	1.9382	(3.018)	0	0	0
2015/08/20	R208	04/02/2016	7.75	Put	Bond Future	2,024.2000	2.0242	1,963.4700	1.9635	(3.000)	0	0	0
2015/08/20	R208	04/02/2016	7.76	Call	Bond Future	841.6400	0.8416	872.0900	0.8721	3.618	0	0	0
2015/08/20	R208	04/02/2016	7.74	Call	Bond Future	811.8100	0.8118	841.4500	0.8414	3.651	0	0	0
2015/08/20	R208	04/02/2016	7.75	Call	Bond Future	826.6400	0.8266	856.6800	0.8567	3.634	0	0	0
2015/08/20	R208	05/05/2016	7.99	Call	Bond Future	1,538.3900	1.5384	1,579.1600	1.5792	2.650	0	0	0
2015/08/20	R208	05/05/2016	8.00	Put	Bond Future	1,924.1300	1.9241	1,872.6000	1.8726	(2.678)	0	0	0
2015/08/20	R208	05/05/2016			Bond Future	8.0954	95.3805	8.0713	95.4731	(0.297)	0.0000	0.0000	0
2015/08/20	R208	05/05/2016	8.00	Call	Bond Future	1,556.6300	1.5566	1,597.7200	1.5977	2.640	0	0	0
2015/08/20	R208	05/05/2016	8.01	Call	Bond Future	1,575.6400	1.5756	1,617.0600	1.6171	2.629	0	0	0
2015/08/20	R208	05/05/2016	7.99	Put	Bond Future	1,944.5200	1.9445	1,892.6700	1.8927	(2.666)	0	0	0
2015/08/20	R208	05/05/2016	8.01	Put	Bond Future	1,904.5200	1.9045	1,853.3200	1.8533	(2.688)	0	0	0
2015/08/20	R209	05/11/2015	7.99	Put	Bond Future	7,352.7700	7.3528	7,133.5200	7.1335	(2.982)	0	0	0
2015/08/20	R209	05/11/2015	9.25	Call	Bond Future	3,844.8500	3.8449	4,004.0100	4.0040	4.140	0	0	0
2015/08/20	R209	05/11/2015			Bond Future	8.8674	76.2040	8.8361	76.4417	(0.353)	0.0000	0.0000	24,850
2015/08/20	R209	05/11/2015	8.01	Put	Bond Future	7,195.9000	7.1959	6,977.7800	6.9778	(3.031)	0	0	0
2015/08/20	R209	05/11/2015	9.16	Put	Bond Future	1,233.1700	1.2332	1,144.0000	1.1440	(7.231)	0	0	640
2015/08/20	R209	05/11/2015	7.99	Call	Bond Future	235.8300	0.2358	254.3100	0.2543	7.836	0	0	0
2015/08/20	R209	05/11/2015	8.00	Put	Bond Future	7,274.1600	7.2742	7,055.4600	7.0555	(3.007)	0	0	0
2015/08/20	R209	05/11/2015	8.50	Put	Bond Future	3,863.4600	3.8635	3,688.7300	3.6887	(4.523)	0	0	0
2015/08/20	R209	05/11/2015	9.25	Put	Bond Future	1,028.7800	1.0288	950.2100	0.9502	(7.637)	0	0	900
2015/08/20	R209	05/11/2015	8.00	Call	Bond Future	243.8900	0.2439	262.9200	0.2629	7.803	0	0	0
2015/08/20	R209	05/11/2015	8.01	Call	Bond Future	252.1600	0.2522	271.7700	0.2718	7.777	0	0	0
2015/08/20	R209	05/11/2015	9.16	Call	Bond Future	3,401.3500	3.4013	3,549.9100	3.5499	4.368	0	0	0
2015/08/20	R209	05/11/2015	8.50	Call	Bond Future	999.6900	0.9997	1,062.6900	1.0627	6.302	0	0	900
2015/08/20	R209	04/02/2016	8.74	Call	Bond Future	2,459.9000	2.4599	2,560.8100	2.5608	4.102	0	0	0
2015/08/20	R209	04/02/2016	8.75	Put	Bond Future	3,749.5700	3.7496	3,610.9200	3.6109	(3.698)	0	0	0
2015/08/20	R209	04/02/2016			Bond Future	8.9154	77.5044	8.8835	77.7449	(0.359)	0.0000	0.0000	400
2015/08/20	R209	04/02/2016	8.75	Call	Bond Future	2,492.8200	2.4928	2,594.6700	2.5947	4.086	0	0	0
2015/08/20	R209	04/02/2016	9.52	Put	Bond Future	1,409.6700	1.4097	1,337.7800	1.3378	(5.100)	0	0	2,200
2015/08/20	R209	04/02/2016	8.76	Call	Bond Future	2,525.9900	2.5260	2,628.7800	2.6288	4.069	0	0	0
2015/08/20	R209	04/02/2016	8.74	Put	Bond Future	3,793.6300	3.7936	3,654.0400	3.6540	(3.680)	0	0	0
2015/08/20	R209	04/02/2016	9.52	Call	Bond Future	5,745.4900	5.7455	5,914.1000	5.9141	2.935	0	0	0
2015/08/20	R209	04/02/2016	8.76	Put	Bond Future	3,705.8700	3.7059	3,568.1600	3.5682	(3.716)	0	0	0
2015/08/20	R209	05/05/2016			Bond Future	8.9571	75.7381	8.9242	75.9831	(0.367)	0.0000	0.0000	0
2015/08/20	R209	05/05/2016	9.00	Call	Bond Future	3,973.2500	3.9732	4,099.0800	4.0991	3.167	0	0	0
2015/08/20	R209	05/05/2016	8.99	Put	Bond Future	3,691.8600	3.6919	3,571.9400	3.5719	(3.248)	0	0	0
2015/08/20	R209	05/05/2016	9.01	Put	Bond Future	3,620.2700	3.6203	3,501.8600	3.5019	(3.271)	0	0	0
2015/08/20	R209	05/05/2016	9.00	Put	Bond Future	3,655.1600	3.6552	3,536.0000	3.5360	(3.260)	0	0	0
2015/08/20	R209	05/05/2016	9.01	Call	Bond Future	4,012.1800	4.0122	4,138.7600	4.1388	3.155	0	0	0
2015/08/20	R209	05/05/2016	8.99	Call	Bond Future	3,936.0200	3.9360	4,061.0900	4.0611	3.178	0	0	0
2015/08/20	R210	05/11/2015			Bond Future	182.7839	182.7839	182.7742	182.7742	(0.005)	0.0000	0.0000	1,698

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2015/08/20	R210	05/11/2015	182.00	Call	Bond Future	783.9400	0.7839	774.2000	0.7742	(1.242)	0	0	0
2015/08/20	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R210	05/11/2015	182.01	Call	Bond Future	773.9400	0.7739	764.2000	0.7642	(1.258)	0	0	0
2015/08/20	R210	05/11/2015	181.99	Call	Bond Future	793.9400	0.7939	784.2000	0.7842	(1.227)	0	0	0
2015/08/20	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R210	04/02/2016	185.01	Put	Bond Future	185.9168	185.9168	185.9046	185.9046	(0.007)	0.0000	0.0000	0
2015/08/20	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R210	04/02/2016	184.99	Call	Bond Future	926.8100	0.9268	914.6200	0.9146	(1.315)	0	0	0
2015/08/20	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R210	04/02/2016	185.00	Call	Bond Future	916.8100	0.9168	904.6200	0.9046	(1.330)	0	0	0
2015/08/20	R210	04/02/2016	185.01	Call	Bond Future	906.8100	0.9068	894.6200	0.8946	(1.344)	0	0	0
2015/08/20	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R211	05/11/2015	136.1664	Put	Bond Future	136.1664	136.1664	136.1568	136.1568	(0.007)	0.0000	0.0000	0
2015/08/20	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R211	05/11/2015	134.99	Call	Bond Future	1,176.3700	1.1764	1,166.7700	1.1668	(0.816)	0	0	0
2015/08/20	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R211	05/11/2015	135.00	Call	Bond Future	1,166.3700	1.1664	1,156.7700	1.1568	(0.823)	0	0	0
2015/08/20	R211	05/11/2015	135.01	Call	Bond Future	1,156.3700	1.1564	1,146.7700	1.1468	(0.830)	0	0	0
2015/08/20	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R211	04/02/2016	136.8038	Call	Bond Future	136.8038	136.8038	136.7922	136.7922	(0.008)	0.0000	0.0000	1,120
2015/08/20	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R211	04/02/2016	138.99	Put	Bond Future	2,186.2500	2.1863	2,197.7700	2.1978	0.527	0	0	0
2015/08/20	R211	04/02/2016	139.01	Put	Bond Future	2,206.2500	2.2063	2,217.7700	2.2178	0.522	0	0	0
2015/08/20	R211	04/02/2016	139.00	Put	Bond Future	2,196.2500	2.1963	2,207.7700	2.2078	0.525	0	0	0
2015/08/20	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R212	05/11/2015	143.2372	Call	Bond Future	143.2372	143.2372	143.2293	143.2293	(0.006)	0.0000	0.0000	928
2015/08/20	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R212	05/11/2015	145.99	Put	Bond Future	2,752.7600	2.7528	2,760.6700	2.7607	0.287	0	0	0
2015/08/20	R212	05/11/2015	146.01	Put	Bond Future	2,772.7600	2.7728	2,780.6700	2.7807	0.285	0	0	0
2015/08/20	R212	05/11/2015	146.00	Put	Bond Future	2,762.7600	2.7628	2,770.6700	2.7707	0.286	0	0	0
2015/08/20	R212	04/02/2016	143.8303	Call	Bond Future	143.8303	143.8303	143.8203	143.8203	(0.007)	0.0000	0.0000	0
2015/08/20	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R212	04/02/2016	145.99	Put	Bond Future	2,159.6900	2.1597	2,169.6900	2.1697	0.463	0	0	0
2015/08/20	R212	04/02/2016	146.01	Put	Bond Future	2,179.6900	2.1797	2,189.6900	2.1897	0.459	0	0	0
2015/08/20	R212	04/02/2016	146.00	Put	Bond Future	2,169.6900	2.1697	2,179.6900	2.1797	0.461	0	0	0
2015/08/20	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R213	05/11/2015	7.76	Call	Bond Future	143.7300	0.1437	153.0500	0.1530	6.484	0	0	0
2015/08/20	R213	05/11/2015	8.7580	Call	Bond Future	86.6882	86.6882	8.7318	86.8845	(0.300)	0.0000	0.0000	19,520
2015/08/20	R213	05/11/2015	7.74	Call	Bond Future	133.6700	0.1337	142.3800	0.1424	6.516	0	0	0
2015/08/20	R213	05/11/2015	7.75	Call	Bond Future	138.5200	0.1385	147.5300	0.1475	6.504	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
2015/08/20	R213	05/11/2015	7.74	Put	Bond Future	8,232.5300	8.2325	8,044.9500	8.0450	(2.279)	0	0	0
2015/08/20	R213	05/11/2015	7.76	Put	Bond Future	8,073.3600	8.0734	7,886.3900	7.8864	(2.316)	0	0	0
2015/08/20	R213	05/11/2015	7.75	Put	Bond Future	8,152.7100	8.1527	7,965.4300	7.9654	(2.297)	0	0	0
2015/08/20	R213	04/02/2016			Bond Future	8.8135	88.1670	8.7866	88.3652	(0.305)	0.0000	0.0000	200
2015/08/20	R213	04/02/2016	8.75	Call	Bond Future	2,722.2900	2.7223	2,812.0200	2.8120	3.296	0	0	0
2015/08/20	R213	04/02/2016	8.74	Put	Bond Future	3,230.6500	3.2306	3,121.3700	3.1214	(3.383)	0	0	0
2015/08/20	R213	04/02/2016	8.76	Put	Bond Future	3,152.1500	3.1521	3,044.4500	3.0444	(3.417)	0	0	0
2015/08/20	R213	04/02/2016	8.75	Put	Bond Future	3,191.2300	3.1912	3,082.7400	3.0827	(3.400)	0	0	0
2015/08/20	R213	04/02/2016	8.76	Call	Bond Future	2,757.3600	2.7574	2,847.8800	2.8479	3.283	0	0	0
2015/08/20	R213	04/02/2016	8.74	Call	Bond Future	2,687.4700	2.6875	2,776.4100	2.7764	3.309	0	0	0
2015/08/20	R213	05/05/2016	8.74	Put	Bond Future	4,158.7700	4.1588	4,048.4300	4.0484	(2.653)	0	0	0
2015/08/20	R213	05/05/2016	8.76	Put	Bond Future	4,080.7600	4.0808	3,971.7000	3.9717	(2.673)	0	0	0
2015/08/20	R213	05/05/2016			Bond Future	8.8567	86.1912	8.8290	86.3933	(0.313)	0.0000	0.0000	0
2015/08/20	R213	05/05/2016	8.75	Put	Bond Future	4,118.9000	4.1189	4,009.2000	4.0092	(2.663)	0	0	0
2015/08/20	R213	05/05/2016	8.74	Call	Bond Future	3,303.6400	3.3036	3,395.3400	3.3953	2.776	0	0	0
2015/08/20	R213	05/05/2016	8.75	Call	Bond Future	3,337.5200	3.3375	3,429.8600	3.4299	2.767	0	0	0
2015/08/20	R213	05/05/2016	8.76	Call	Bond Future	3,373.0400	3.3730	3,466.0200	3.4660	2.757	0	0	0
2015/08/20	R214	05/11/2015			Bond Future	8.9070	77.2132	8.8656	77.5467	(0.465)	0.0000	0.0000	12,095
2015/08/20	R214	05/11/2015	7.99	Put	Bond Future	8,179.4900	8.1795	7,870.8100	7.8708	(3.774)	0	0	0
2015/08/20	R214	05/11/2015	8.00	Put	Bond Future	8,092.8200	8.0928	7,784.8900	7.7849	(3.805)	0	0	0
2015/08/20	R214	05/11/2015	8.01	Put	Bond Future	8,006.8200	8.0068	7,699.6700	7.6997	(3.836)	0	0	0
2015/08/20	R214	05/11/2015	7.99	Call	Bond Future	212.8500	0.2129	237.6000	0.2376	11.628	0	0	0
2015/08/20	R214	05/11/2015	8.00	Call	Bond Future	220.1600	0.2202	245.6600	0.2457	11.582	0	0	0
2015/08/20	R214	05/11/2015	8.01	Call	Bond Future	227.9700	0.2280	254.2500	0.2543	11.528	0	0	0
2015/08/20	R214	04/02/2016			Bond Future	8.9563	78.5304	8.9139	78.8682	(0.474)	0.0000	0.0000	4,620
2015/08/20	R214	04/02/2016	7.99	Put	Bond Future	9,047.6000	9.0476	8,763.6400	8.7636	(3.139)	0	0	0
2015/08/20	R214	04/02/2016	8.00	Call	Bond Future	717.9000	0.7179	772.5900	0.7726	7.618	0	0	0
2015/08/20	R214	04/02/2016	8.01	Call	Bond Future	732.7700	0.7328	788.3800	0.7884	7.589	0	0	0
2015/08/20	R214	04/02/2016	7.99	Call	Bond Future	703.9300	0.7039	757.7400	0.7577	7.644	0	0	0
2015/08/20	R214	04/02/2016	8.01	Put	Bond Future	8,889.1100	8.8891	8,606.9500	8.6070	(3.174)	0	0	0
2015/08/20	R214	04/02/2016	8.00	Put	Bond Future	8,967.8200	8.9678	8,684.7400	8.6847	(3.157)	0	0	0
2015/08/20	R214	05/05/2016	9.01	Call	Bond Future	4,122.1000	4.1221	4,299.3200	4.2993	4.299	0	0	0
2015/08/20	R214	05/05/2016			Bond Future	8.9952	76.6362	8.9517	76.9803	(0.484)	0.0000	0.0000	0
2015/08/20	R214	05/05/2016	8.99	Call	Bond Future	4,043.0200	4.0430	4,218.1100	4.2181	4.331	0	0	0
2015/08/20	R214	05/05/2016	9.00	Call	Bond Future	4,081.5700	4.0816	4,257.7300	4.2577	4.316	0	0	0
2015/08/20	R214	05/05/2016	8.99	Put	Bond Future	4,084.0500	4.0840	3,915.0500	3.9150	(4.138)	0	0	0
2015/08/20	R214	05/05/2016	9.01	Put	Bond Future	4,005.8300	4.0058	3,838.9600	3.8390	(4.166)	0	0	0
2015/08/20	R214	05/05/2016	9.00	Put	Bond Future	4,043.8800	4.0439	3,875.9500	3.8760	(4.153)	0	0	0
2015/08/20	R248	05/11/2015	8.01	Put	Bond Future	10,854.3200	10.8543	10,426.1000	10.4261	(3.945)	0	0	0
2015/08/20	R248	05/11/2015			Bond Future	8.9735	99.3491	8.9320	99.7773	(0.463)	0.0000	0.0000	47,665
2015/08/20	R248	05/11/2015	8.00	Put	Bond Future	10,977.7800	10.9778	10,549.5600	10.5496	(3.901)	0	0	0
2015/08/20	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R248	05/11/2015	7.99	Put	Bond Future	11,101.4900	11.1015	10,673.2700	10.6733	(3.857)	0	0	0
2015/08/20	R248	04/02/2016	8.99	Put	Bond Future	352.4400	0.3524	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/20	R248	04/02/2016			Bond Future	9.0246	101.0439	8.9820	101.4779	(0.471)	0.0000	0.0000	0
2015/08/20	R248	04/02/2016	9.00	Put	Bond Future	250.2300	0.2502	0.0000	0.0000	(100.000)	0	0	0
2015/08/20	R248	04/02/2016	9.01	Put	Bond Future	148.2100	0.1482	0.0000	0.0000	(100.000)	0	0	0
2015/08/20	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	81.4900	0.0815	100.000	0	0	0
2015/08/20	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	183.7000	0.1837	100.000	0	0	0
2015/08/20	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	285.7200	0.2857	100.000	0	0	0
2015/08/20	R248	05/05/2016			Bond Future	9.0651	98.4109	9.0214	98.8527	(0.482)	0.0000	0.0000	0
2015/08/20	R248	05/05/2016	8.99	Put	Bond Future	762.2300	0.7622	320.3400	0.3203	(57.973)	0	0	0
2015/08/20	R248	05/05/2016	9.01	Put	Bond Future	558.2400	0.5582	116.3500	0.1163	(79.158)	0	0	0
2015/08/20	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R248	05/05/2016	9.00	Put	Bond Future	660.1400	0.6601	218.2500	0.2182	(66.939)	0	0	0
2015/08/20	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/20	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **489895**