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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/08/2015 TO 26/08/2015

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
2015/08/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	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
2015/08/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2025	05/11/2015			Bond Future	124.0525	124.0525	123.2931	123.2931	(0.612)	0.0000	0.0000	538
2015/08/26	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2025	05/11/2015	123.01	Call	Bond Future	1,042.4500	1.0425	283.0600	0.2831	(72.847)	0	0	0
2015/08/26	2025	05/11/2015	122.99	Call	Bond Future	1,062.4500	1.0625	303.0600	0.3031	(71.475)	0	0	0
2015/08/26	2025	05/11/2015	123.00	Call	Bond Future	1,052.4500	1.0525	293.0600	0.2931	(72.154)	0	0	0
2015/08/26	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2025	04/02/2016	126.01	Put	Bond Future	1,058.9600	1.0590	1,834.0500	1.8341	73.194	0	0	0
2015/08/26	2025	04/02/2016			Bond Future	124.9510	124.9510	124.1759	124.1759	(0.620)	0.0000	0.0000	0
2015/08/26	2025	04/02/2016	126.00	Put	Bond Future	1,048.9600	1.0490	1,824.0500	1.8241	73.891	0	0	0
2015/08/26	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2025	04/02/2016	125.99	Put	Bond Future	1,038.9600	1.0390	1,814.0500	1.8141	74.602	0	0	0
2015/08/26	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2030	05/11/2015			Bond Future	8.8740	95.2114	8.8462	95.4231	(0.313)	0.0000	0.0000	9,973
2015/08/26	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2030	05/11/2015	8.49	Put	Bond Future	2,982.8100	2.9828	2,771.1300	2.7711	(7.097)	0	0	0
2015/08/26	2030	05/11/2015	8.51	Put	Bond Future	2,824.1800	2.8242	2,612.5000	2.6125	(7.495)	0	0	0
2015/08/26	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2030	05/11/2015	8.50	Put	Bond Future	2,903.4500	2.9035	2,691.7700	2.6918	(7.291)	0	0	0
2015/08/26	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2030	04/02/2016			Bond Future	8.9336	92.8245	8.9051	93.0378	(0.319)	0.0000	0.0000	400
2015/08/26	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2030	04/02/2016	8.74	Put	Bond Future	1,464.1300	1.4641	1,250.8700	1.2509	(14.566)	0	0	0
2015/08/26	2030	04/02/2016	8.76	Put	Bond Future	1,311.3500	1.3113	1,098.0900	1.0981	(16.263)	0	0	0
2015/08/26	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2030	04/02/2016	8.75	Put	Bond Future	1,387.6900	1.3877	1,174.4300	1.1744	(15.368)	0	0	0
2015/08/26	2032	05/11/2015			Bond Future	8.9645	94.8322	8.9366	95.0590	(0.311)	0.0000	0.0000	1,579
2015/08/26	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2032	05/11/2015	7.99	Put	Bond Future	8,430.8600	8.4309	8,204.0000	8.2040	(2.691)	0	0	0
2015/08/26	2032	05/11/2015	8.01	Put	Bond Future	8,247.0200	8.2470	8,020.1600	8.0202	(2.751)	0	0	0
2015/08/26	2032	05/11/2015	8.00	Put	Bond Future	8,338.8800	8.3389	8,112.0200	8.1120	(2.721)	0	0	0
2015/08/26	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2032	04/02/2016			Bond Future	9.0237	96.4459	8.9952	96.6746	(0.316)	0.0000	0.0000	0
2015/08/26	2032	04/02/2016	8.69	Put	Bond Future	2,731.4500	2.7314	2,502.7100	2.5027	(8.374)	0	0	0
2015/08/26	2032	04/02/2016	8.71	Put	Bond Future	2,564.5100	2.5645	2,335.7700	2.3358	(8.919)	0	0	0

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2015/08/26	2032	04/02/2016	8.70	Put	Bond Future	2,647.9300	2.6479	2,419.1900	2.4192	(8.638)	0	0	0
2015/08/26	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2032	05/05/2016			Bond Future	9.0757	94.0083	9.0463	94.2416	(0.324)	0.0000	0.0000	0
2015/08/26	2032	05/05/2016	8.99	Put	Bond Future	681.6400	0.6816	448.4000	0.4484	(34.217)	0	0	0
2015/08/26	2032	05/05/2016	9.01	Put	Bond Future	521.9400	0.5219	288.7000	0.2887	(44.687)	0	0	0
2015/08/26	2032	05/05/2016	9.00	Put	Bond Future	601.7400	0.6017	368.5000	0.3685	(38.761)	0	0	0
2015/08/26	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	05/11/2015	7.99	Put	Bond Future	10,373.0000	10.3730	10,078.4100	10.0784	(2.840)	0	0	0
2015/08/26	2037	05/11/2015	8.01	Put	Bond Future	10,162.4100	10.1624	9,867.8200	9.8678	(2.899)	0	0	0
2015/08/26	2037	05/11/2015			Bond Future	9.0555	97.1350	9.0227	97.4296	(0.362)	0.0000	0.0000	47,355
2015/08/26	2037	05/11/2015	8.00	Put	Bond Future	10,267.6200	10.2676	9,973.0300	9.9730	(2.869)	0	0	0
2015/08/26	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	04/02/2016	8.75	Put	Bond Future	3,292.4100	3.2924	2,994.8000	2.9948	(9.039)	0	0	0
2015/08/26	2037	04/02/2016			Bond Future	9.1114	94.5304	9.0780	94.8280	(0.367)	0.0000	0.0000	370
2015/08/26	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	04/02/2016	8.74	Put	Bond Future	3,386.0300	3.3860	3,088.4200	3.0884	(8.789)	0	0	0
2015/08/26	2037	04/02/2016	8.76	Put	Bond Future	3,198.9200	3.1989	2,901.3100	2.9013	(9.303)	0	0	0
2015/08/26	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	05/05/2016	9.00	Put	Bond Future	1,435.8100	1.4358	1,132.5400	1.1325	(21.122)	0	0	0
2015/08/26	2037	05/05/2016			Bond Future	9.1618	96.2167	9.1273	96.5200	(0.376)	0.0000	0.0000	0
2015/08/26	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2037	05/05/2016	8.99	Put	Bond Future	1,525.6900	1.5257	1,222.4200	1.2224	(19.878)	0	0	0
2015/08/26	2037	05/05/2016	9.01	Put	Bond Future	1,346.0600	1.3461	1,042.7900	1.0428	(22.530)	0	0	0
2015/08/26	2038	05/11/2015			Bond Future	128.2020	128.2020	126.3843	126.3843	(1.418)	0.0000	0.0000	5,820
2015/08/26	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2038	05/11/2015	133.99	Put	Bond Future	5,787.9900	5.7880	7,605.7000	7.6057	31.405	0	0	0
2015/08/26	2038	05/11/2015	134.01	Put	Bond Future	5,807.9900	5.8080	7,625.7000	7.6257	31.297	0	0	0
2015/08/26	2038	05/11/2015	134.00	Put	Bond Future	5,797.9900	5.7980	7,615.7000	7.6157	31.351	0	0	0
2015/08/26	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2038	04/02/2016			Bond Future	129.0187	129.0187	127.1673	127.1673	(1.435)	0.0000	0.0000	0
2015/08/26	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2038	04/02/2016	130.99	Put	Bond Future	1,971.3300	1.9713	3,822.7200	3.8227	93.916	0	0	0
2015/08/26	2038	04/02/2016	131.01	Put	Bond Future	1,991.3300	1.9913	3,842.7200	3.8427	92.973	0	0	0
2015/08/26	2038	04/02/2016	131.00	Put	Bond Future	1,981.3300	1.9813	3,832.7200	3.8327	93.442	0	0	0
2015/08/26	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	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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2015/08/26	2044	05/11/2015			Bond Future	9.1030	98.8375	9.0704	99.1576	(0.358)	0.0000	0.0000	14,576
2015/08/26	2044	05/11/2015	8.24	Put	Bond Future	9,121.5500	9.1215	8,801.3800	8.8014	(3.510)	0	0	0
2015/08/26	2044	05/11/2015	8.26	Put	Bond Future	8,893.9900	8.8940	8,573.8200	8.5738	(3.600)	0	0	0
2015/08/26	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2044	05/11/2015	8.25	Put	Bond Future	9,007.6600	9.0077	8,687.4900	8.6875	(3.554)	0	0	0
2015/08/26	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2044	04/02/2016	8.99	Put	Bond Future	1,633.7100	1.6337	1,310.1000	1.3101	(19.808)	0	0	0
2015/08/26	2044	04/02/2016			Bond Future	9.1563	96.1366	9.1230	96.4602	(0.364)	0.0000	0.0000	0
2015/08/26	2044	04/02/2016	9.01	Put	Bond Future	1,434.7900	1.4348	1,111.1800	1.1112	(22.555)	0	0	0
2015/08/26	2044	04/02/2016	9.00	Put	Bond Future	1,534.1600	1.5342	1,210.5500	1.2106	(21.094)	0	0	0
2015/08/26	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2044	05/05/2016	8.99	Put	Bond Future	2,092.0000	2.0920	1,762.1100	1.7621	(15.769)	0	0	0
2015/08/26	2044	05/05/2016			Bond Future	9.2042	97.8515	9.1699	98.1814	(0.373)	0.0000	0.0000	0
2015/08/26	2044	05/05/2016	9.01	Put	Bond Future	1,893.4400	1.8934	1,563.5500	1.5635	(17.423)	0	0	0
2015/08/26	2044	05/05/2016	9.00	Put	Bond Future	1,992.6300	1.9926	1,662.7400	1.6627	(16.556)	0	0	0
2015/08/26	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2046	05/11/2015			Bond Future	126.5301	126.5301	125.4094	125.4094	(0.886)	0.0000	0.0000	6,062
2015/08/26	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2046	05/11/2015	132.99	Put	Bond Future	6,459.8900	6.4599	7,580.6100	7.5806	17.349	0	0	0
2015/08/26	2046	05/11/2015	133.01	Put	Bond Future	6,479.8900	6.4799	7,600.6100	7.6006	17.295	0	0	0
2015/08/26	2046	05/11/2015	133.00	Put	Bond Future	6,469.8900	6.4699	7,590.6100	7.5906	17.322	0	0	0
2015/08/26	2046	04/02/2016	127.99	Call	Bond Future	703.0000	0.7030	0.0000	0.0000	(100.000)	0	0	0
2015/08/26	2046	04/02/2016			Bond Future	128.6930	128.6930	127.5502	127.5502	(0.888)	0.0000	0.0000	0
2015/08/26	2046	04/02/2016	128.00	Call	Bond Future	693.0000	0.6930	0.0000	0.0000	(100.000)	0	0	0
2015/08/26	2046	04/02/2016	128.01	Call	Bond Future	683.0000	0.6830	0.0000	0.0000	(100.000)	0	0	0
2015/08/26	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	439.7700	0.4398	100.000	0	0	0
2015/08/26	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	459.7700	0.4598	100.000	0	0	0
2015/08/26	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	449.7700	0.4498	100.000	0	0	0
2015/08/26	2050	05/11/2015			Bond Future	136.3109	136.3109	133.8549	133.8549	(1.802)	0.0000	0.0000	4,361
2015/08/26	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2050	05/11/2015	144.99	Put	Bond Future	8,679.0800	8.6791	11,135.1100	11.1351	28.298	0	0	0
2015/08/26	2050	05/11/2015	145.01	Put	Bond Future	8,699.0800	8.6991	11,155.1100	11.1551	28.233	0	0	0
2015/08/26	2050	05/11/2015	145.00	Put	Bond Future	8,689.0800	8.6891	11,145.1100	11.1451	28.266	0	0	0
2015/08/26	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2050	04/02/2016			Bond Future	137.1063	137.1063	134.6054	134.6054	(1.824)	0.0000	0.0000	0
2015/08/26	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2050	04/02/2016	137.99	Put	Bond Future	883.7000	0.8837	3,384.5800	3.3846	283.001	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
2015/08/26	2050	04/02/2016	138.01	Put	Bond Future	903.7000	0.9037	3,404.5800	3.4046	276.738	0	0	0
2015/08/26	2050	04/02/2016	138.00	Put	Bond Future	893.7000	0.8937	3,394.5800	3.3946	279.834	0	0	0
2015/08/26	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	AL37	05/11/2015			Index Future	463.1490	463.1490	463.7590	463.7590	0.132	0.0000	0.0000	3
2015/08/26	AL37	04/02/2016			Index Future	471.0250	471.0250	471.6390	471.6390	0.130	0.0000	0.0000	0
2015/08/26	AL7T	05/11/2015			Index Future	543.5100	543.5100	544.6200	544.6200	0.204	0.0000	0.0000	1
2015/08/26	AL7T	04/02/2016			Index Future	552.7530	552.7530	553.8730	553.8730	0.203	0.0000	0.0000	0
2015/08/26	ALBI	05/11/2015			Index Future	496.9120	496.9120	497.9980	497.9980	0.219	0.0000	0.0000	456
2015/08/26	ALBI	04/02/2016			Index Future	505.3620	505.3620	506.4590	506.4590	0.217	0.0000	0.0000	146
2015/08/26	ALBI	05/05/2016			Index Future	514.3630	514.3630	515.4850	515.4850	0.218	0.0000	0.0000	0
2015/08/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C050	31/12/2050			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
2015/08/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	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
2015/08/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/26	EL28	05/11/2015	126.99	Put	Bond Future	52.3600	0.0524	65.9200	0.0659	25.898	0	0	0
2015/08/26	EL28	05/11/2015			Bond Future	126.9376	126.9376	126.9241	126.9241	(0.011)	0.0000	0.0000	0
2015/08/26	EL28	05/11/2015	127.01	Put	Bond Future	72.3600	0.0724	85.9200	0.0859	18.740	0	0	0
2015/08/26	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	EL28	05/11/2015	127.00	Put	Bond Future	62.3600	0.0624	75.9200	0.0759	21.745	0	0	0
2015/08/26	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	EL28	04/02/2016			Bond Future	129.1078	129.1078	129.0911	129.0911	(0.013)	0.0000	0.0000	0
2015/08/26	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	EL28	04/02/2016	128.99	Call	Bond Future	117.8400	0.1178	101.1400	0.1011	(14.172)	0	0	0
2015/08/26	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	EL28	04/02/2016	129.00	Call	Bond Future	107.8400	0.1078	91.1400	0.0911	(15.486)	0	0	0
2015/08/26	EL28	04/02/2016	129.01	Call	Bond Future	97.8400	0.0978	81.1400	0.0811	(17.069)	0	0	0
2015/08/26	ES33	05/11/2015	9.00	Put	Bond Future	7,219.8600	7.2199	6,983.4400	6.9834	(3.275)	0	0	0
2015/08/26	ES33	05/11/2015			Bond Future	9.9716	80.7135	9.9377	80.9499	(0.340)	0.0000	0.0000	6,441
2015/08/26	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	ES33	05/11/2015	8.99	Put	Bond Future	7,299.1900	7.2992	7,062.7700	7.0628	(3.239)	0	0	0
2015/08/26	ES33	05/11/2015	9.01	Put	Bond Future	7,140.6300	7.1406	6,904.2100	6.9042	(3.311)	0	0	0
2015/08/26	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	ES33	04/02/2016			Bond Future	10.0607	82.0868	10.0260	82.3256	(0.346)	0.0000	0.0000	0
2015/08/26	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	ES33	04/02/2016	9.99	Put	Bond Future	486.8200	0.4868	248.0400	0.2480	(49.049)	0	0	0
2015/08/26	ES33	04/02/2016	10.01	Put	Bond Future	348.6900	0.3487	109.9100	0.1099	(68.479)	0	0	0
2015/08/26	ES33	04/02/2016	10.00	Put	Bond Future	417.7100	0.4177	178.9300	0.1789	(57.164)	0	0	0
2015/08/26	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	ES33	05/05/2016			Bond Future	10.1411	79.7596	10.1052	80.0030	(0.354)	0.0000	0.0000	0
2015/08/26	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	ES33	05/05/2016	9.99	Put	Bond Future	1,031.3000	1.0313	787.9700	0.7880	(23.594)	0	0	0
2015/08/26	ES33	05/05/2016	10.01	Put	Bond Future	893.6600	0.8937	650.3300	0.6503	(27.228)	0	0	0
2015/08/26	ES33	05/05/2016	10.00	Put	Bond Future	962.4300	0.9624	719.1000	0.7191	(25.283)	0	0	0
2015/08/26	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	GOVI	05/11/2015			GOVI	493.6120	493.6120	494.6210	494.6210	0.204	0.0000	0.0000	441
2015/08/26	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	GOVI	05/11/2015	529.99	Put	GOVI	363,780.0000	36.3780	353,690.0000	35.3690	(2.774)	0	0	0
2015/08/26	GOVI	05/11/2015	530.01	Put	GOVI	363,980.0000	36.3980	353,890.0000	35.3890	(2.772)	0	0	0

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2015/08/26	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	GOVI	05/11/2015	530.00	Put	GOVI	363,880.0000		36.3880	353,790.0000	35.3790	(2.773)	0	0	0
2015/08/26	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	GOVI	04/02/2016			GOVI	502.0060		502.0060	503.0250	503.0250	0.203	0.0000	0.0000	26
2015/08/26	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	GOVI	04/02/2016	511.99	Put	GOVI	99,840.0000		9.9840	89,650.0000	8.9650	(10.206)	0	0	0
2015/08/26	GOVI	04/02/2016	512.01	Put	GOVI	100,040.0000		10.0040	89,850.0000	8.9850	(10.186)	0	0	0
2015/08/26	GOVI	04/02/2016	512.00	Put	GOVI	99,940.0000		9.9940	89,750.0000	8.9750	(10.196)	0	0	0
2015/08/26	GOVI	05/05/2016	518.01	Put	GOVI	70,630.0000		7.0630	60,200.0000	6.0200	(14.767)	0	0	0
2015/08/26	GOVI	05/05/2016			GOVI	510.9470		510.9470	511.9900	511.9900	0.204	0.0000	0.0000	0
2015/08/26	GOVI	05/05/2016	518.00	Put	GOVI	70,530.0000		7.0530	60,100.0000	6.0100	(14.788)	0	0	0
2015/08/26	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	GOVI	05/05/2016	517.99	Put	GOVI	70,430.0000		7.0430	60,000.0000	6.0000	(14.809)	0	0	0
2015/08/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/26	IGOV	05/11/2015			Index Future	234.0510		234.0510	233.2260	233.2260	(0.352)	0.0000	0.0000	973
2015/08/26	IGOV	04/02/2016			Index Future	238.0500		238.0500	237.2070	237.2070	(0.354)	0.0000	0.0000	82
2015/08/26	IGOV	05/05/2016			Index Future	242.3080		242.3080	241.4540	241.4540	(0.352)	0.0000	0.0000	0
2015/08/26	ILBI	05/11/2015			Index Future	634.3910		634.3910	632.2700	632.2700	(0.334)	0.0000	0.0000	0
2015/08/26	ILBI	04/02/2016			Index Future	645.2620		645.2620	643.1030	643.1030	(0.335)	0.0000	0.0000	160
2015/08/26	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/26	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/26	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/26	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/26	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/26	JBAF	16/09/2015			Jibar Tradeable Future	6.4400		93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/08/26	JBAF	21/10/2015			Jibar Tradeable Future	6.5500		93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2015/08/26	JBAF	18/11/2015			Jibar Tradeable Future	6.6700		93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2015/08/26	JBAF	15/12/2015			Jibar Tradeable Future	6.7200		93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2015/08/26	JBAF	20/01/2016			Jibar Tradeable Future	6.6750		93.3250	6.6750	93.3250	0.000	0.0000	0.0000	0
2015/08/26	JBAF	17/02/2016			Jibar Tradeable Future	6.8700		93.1300	6.8700	93.1300	0.000	0.0000	0.0000	2,000
2015/08/26	JBAF	16/03/2016			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2015/08/26	JBAF	15/06/2016			Jibar Tradeable Future	7.1600		92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2015/08/26	JBAF	21/09/2016			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2015/08/26	JBAF	21/12/2016			Jibar Tradeable Future	7.5000		92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2015/08/26	JBAF	15/03/2017			Jibar Tradeable Future	7.6800		92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0

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2015/08/26	JBAF	21/06/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/08/26	R023	05/11/2015			Bond Future	8.3250	98.4013	8.2863	98.6063	(0.465)	0.0000	0.0000	13,460
2015/08/26	R023	05/11/2015	7.99	Put	Bond Future	2,373.6900	2.3737	2,234.2900	2.2343	(5.873)	0	0	0
2015/08/26	R023	05/11/2015	8.01	Put	Bond Future	2,297.7100	2.2977	2,160.8000	2.1608	(5.959)	0	0	0
2015/08/26	R023	05/11/2015	7.99	Call	Bond Future	581.8800	0.5819	647.4100	0.6474	11.262	0	0	0
2015/08/26	R023	05/11/2015	8.00	Put	Bond Future	2,335.5300	2.3355	2,197.3700	2.1974	(5.916)	0	0	0
2015/08/26	R023	05/11/2015	8.00	Call	Bond Future	597.8100	0.5978	664.5800	0.6646	11.169	0	0	0
2015/08/26	R023	05/11/2015	8.01	Call	Bond Future	614.0500	0.6141	682.0700	0.6821	11.077	0	0	0
2015/08/26	R023	04/02/2016	8.01	Put	Bond Future	2,963.3000	2.9633	2,840.3600	2.8404	(4.149)	0	0	0
2015/08/26	R023	04/02/2016			Bond Future	8.3958	100.0753	8.3557	100.2817	(0.478)	0.0000	0.0000	1,050
2015/08/26	R023	04/02/2016	8.00	Put	Bond Future	2,998.7900	2.9988	2,874.6500	2.8746	(4.140)	0	0	0
2015/08/26	R023	04/02/2016	8.01	Call	Bond Future	957.9900	0.9580	1,041.4400	1.0414	8.711	0	0	0
2015/08/26	R023	04/02/2016	7.99	Call	Bond Future	923.6100	0.9236	1,004.9200	1.0049	8.803	0	0	0
2015/08/26	R023	04/02/2016	8.00	Call	Bond Future	940.8200	0.9408	1,023.0700	1.0231	8.742	0	0	0
2015/08/26	R023	04/02/2016	7.99	Put	Bond Future	3,034.2800	3.0343	2,909.2000	2.9092	(4.122)	0	0	0
2015/08/26	R023	05/05/2016			Bond Future	8.4483	97.9303	8.4061	98.1408	(0.499)	0.0000	0.0000	0
2015/08/26	R023	05/05/2016	8.24	Put	Bond Future	2,849.4000	2.8494	2,751.0900	2.7511	(3.450)	0	0	0
2015/08/26	R023	05/05/2016	8.26	Put	Bond Future	2,793.4000	2.7934	2,696.9100	2.6969	(3.454)	0	0	0
2015/08/26	R023	05/05/2016	8.24	Call	Bond Future	1,804.2100	1.8042	1,916.4000	1.9164	6.218	0	0	0
2015/08/26	R023	05/05/2016	8.25	Put	Bond Future	2,820.9800	2.8210	2,723.4200	2.7234	(3.458)	0	0	0
2015/08/26	R023	05/05/2016	8.25	Call	Bond Future	1,826.2900	1.8263	1,939.2300	1.9392	6.184	0	0	0
2015/08/26	R023	05/05/2016	8.26	Call	Bond Future	1,849.1800	1.8492	1,963.1900	1.9632	6.165	0	0	0
2015/08/26	R186	05/11/2015	7.75	Put	Bond Future	6,282.5800	6.2826	6,057.4100	6.0574	(3.584)	0	0	0
2015/08/26	R186	05/11/2015	8.25	Put	Bond Future	3,099.4600	3.0995	2,940.4200	2.9404	(5.131)	0	0	8,650
2015/08/26	R186	05/11/2015	8.45	Call	Bond Future	1,829.2900	1.8293	1,959.1900	1.9592	7.101	0	0	0
2015/08/26	R186	05/11/2015	8.24	Call	Bond Future	1,137.4000	1.1374	1,235.0800	1.2351	8.588	0	0	0
2015/08/26	R186	05/11/2015	8.85	Put	Bond Future	963.6300	0.9636	893.3600	0.8934	(7.292)	0	0	2,283
2015/08/26	R186	05/11/2015			Bond Future	8.4958	118.2867	8.4626	118.5452	(0.390)	8.4427	8.4427	32,572
2015/08/26	R186	05/11/2015	9.00	Put	Bond Future	679.7900	0.6798	627.4500	0.6274	(7.699)	0	0	2,600
2015/08/26	R186	05/11/2015	8.22	Call	Bond Future	1,083.5200	1.0835	1,178.0700	1.1781	8.726	0	0	0
2015/08/26	R186	05/11/2015	8.24	Put	Bond Future	3,151.6000	3.1516	2,990.7900	2.9908	(5.102)	0	0	0
2015/08/26	R186	05/11/2015	8.35	Put	Bond Future	2,616.2800	2.6163	2,472.4500	2.4725	(5.498)	0	0	9,430
2015/08/26	R186	05/11/2015	8.26	Put	Bond Future	3,048.8200	3.0488	2,891.1700	2.8912	(5.171)	0	0	0
2015/08/26	R186	05/11/2015	8.50	Put	Bond Future	1,991.1000	1.9911	1,870.0100	1.8700	(6.082)	0	0	4,666
2015/08/26	R186	05/11/2015	8.55	Put	Bond Future	1,808.7000	1.8087	1,695.4300	1.6954	(6.263)	0	0	4,667
2015/08/26	R186	05/11/2015	7.73	Call	Bond Future	254.4000	0.2544	285.9300	0.2859	12.394	0	0	169
2015/08/26	R186	05/11/2015	7.86	Call	Bond Future	394.0000	0.3940	438.3600	0.4384	11.259	0	0	674
2015/08/26	R186	05/11/2015	8.35	Call	Bond Future	1,474.1600	1.4742	1,588.8200	1.5888	7.778	0	0	843
2015/08/26	R186	05/11/2015	8.45	Put	Bond Future	2,186.3400	2.1863	2,057.7500	2.0578	(5.882)	0	0	6,308
2015/08/26	R186	05/11/2015	8.85	Call	Bond Future	3,674.8000	3.6748	3,863.0200	3.8630	5.122	0	0	0
2015/08/26	R186	05/11/2015	9.00	Call	Bond Future	4,512.5000	4.5125	4,718.6500	4.7187	4.568	0	0	0
2015/08/26	R186	05/11/2015	7.73	Put	Bond Future	6,431.2700	6.4313	6,204.3100	6.2043	(3.529)	0	0	0
2015/08/26	R186	05/11/2015	7.75	Call	Bond Future	272.7300	0.2727	306.0500	0.3061	12.217	0	0	1,200
2015/08/26	R186	05/11/2015	7.86	Put	Bond Future	5,490.8200	5.4908	5,276.6900	5.2767	(3.900)	0	0	0
2015/08/26	R186	05/11/2015	8.25	Call	Bond Future	1,164.9100	1.1649	1,264.3600	1.2644	8.537	0	0	0
2015/08/26	R186	05/11/2015	8.22	Put	Bond Future	3,257.2400	3.2572	3,093.3000	3.0933	(5.033)	0	0	1,090

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2015/08/26	R186	05/11/2015	8.26	Call	Bond Future	1,193.8500	1.1939	1,294.6900	1.2947	8.447	0	0	0
2015/08/26	R186	05/11/2015	8.50	Call	Bond Future	2,023.8500	2.0238	2,161.2500	2.1613	6.789	0	0	650
2015/08/26	R186	05/11/2015	8.55	Call	Bond Future	2,229.4400	2.2294	2,374.6600	2.3747	6.514	0	0	0
2015/08/26	R186	04/02/2016	7.50	Call	Bond Future	419.3100	0.4193	463.3200	0.4633	10.496	0	0	0
2015/08/26	R186	04/02/2016			Bond Future	8.5545	115.0007	8.5204	115.2611	(0.399)	0.0000	0.0000	5,365
2015/08/26	R186	04/02/2016	7.51	Call	Bond Future	429.4000	0.4294	474.1900	0.4742	10.431	0	0	0
2015/08/26	R186	04/02/2016	8.75	Call	Bond Future	3,691.6100	3.6916	3,865.7500	3.8657	4.717	0	0	0
2015/08/26	R186	04/02/2016	7.49	Call	Bond Future	409.8800	0.4099	453.1300	0.4531	10.552	0	0	0
2015/08/26	R186	04/02/2016	7.50	Put	Bond Future	8,858.0200	8.8580	8,641.6600	8.6417	(2.443)	0	0	0
2015/08/26	R186	04/02/2016	7.49	Put	Bond Future	8,932.6100	8.9326	8,715.4900	8.7155	(2.431)	0	0	0
2015/08/26	R186	04/02/2016	7.51	Put	Bond Future	8,784.1700	8.7842	8,568.5900	8.5686	(2.454)	0	0	0
2015/08/26	R186	04/02/2016	8.75	Put	Bond Future	2,214.7000	2.2147	2,128.4700	2.1285	(3.894)	0	0	6,700
2015/08/26	R186	05/05/2016			Bond Future	8.6038	117.0515	8.5683	117.3171	(0.413)	0.0000	0.0000	0
2015/08/26	R186	05/05/2016	8.34	Call	Bond Future	2,689.0100	2.6890	2,830.6200	2.8306	5.266	0	0	0
2015/08/26	R186	05/05/2016	8.35	Call	Bond Future	2,721.0700	2.7211	2,863.2200	2.8632	5.224	0	0	0
2015/08/26	R186	05/05/2016	8.33	Call	Bond Future	2,657.5500	2.6575	2,798.2400	2.7982	5.294	0	0	0
2015/08/26	R186	05/05/2016	8.35	Put	Bond Future	4,638.6400	4.6386	4,515.2300	4.5152	(2.660)	0	0	0
2015/08/26	R186	05/05/2016	7.56	Put	Bond Future	9,064.1800	9.0642	8,870.5500	8.8705	(2.136)	0	0	0
2015/08/26	R186	05/05/2016	8.34	Put	Bond Future	4,683.0300	4.6830	4,559.0800	4.5591	(2.647)	0	0	0
2015/08/26	R186	05/05/2016	7.56	Call	Bond Future	889.5400	0.8895	961.4700	0.9615	8.086	0	0	0
2015/08/26	R186	05/05/2016	8.33	Put	Bond Future	4,728.0800	4.7281	4,603.2100	4.6032	(2.641)	0	0	0
2015/08/26	R186	04/08/2016	8.51	Put	Bond Future	4,673.4400	4.6734	4,568.7200	4.5687	(2.241)	0	0	0
2015/08/26	R186	04/08/2016			Bond Future	8.6499	113.9077	8.6133	114.1759	(0.423)	0.0000	0.0000	0
2015/08/26	R186	04/08/2016	8.50	Put	Bond Future	4,711.7800	4.7118	4,606.2900	4.6063	(2.239)	0	0	0
2015/08/26	R186	04/08/2016	8.51	Call	Bond Future	3,643.0800	3.6431	3,806.6200	3.8066	4.489	0	0	0
2015/08/26	R186	04/08/2016	8.49	Call	Bond Future	3,573.4600	3.5735	3,735.4600	3.7355	4.533	0	0	0
2015/08/26	R186	04/08/2016	8.50	Call	Bond Future	3,607.3000	3.6073	3,770.0700	3.7701	4.512	0	0	0
2015/08/26	R186	04/08/2016	8.49	Put	Bond Future	4,752.1200	4.7521	4,645.8600	4.6459	(2.236)	0	0	0
2015/08/26	R197	05/11/2015	295.00	Call	Bond Future	617.2600	0.6173	0.0000	0.0000	(100.000)	0	0	0
2015/08/26	R197	05/11/2015			Bond Future	295.6173	295.6173	294.7664	294.7664	(0.288)	0.0000	0.0000	927
2015/08/26	R197	05/11/2015	294.99	Call	Bond Future	627.2600	0.6273	0.0000	0.0000	(100.000)	0	0	0
2015/08/26	R197	05/11/2015	295.01	Call	Bond Future	607.2600	0.6073	0.0000	0.0000	(100.000)	0	0	0
2015/08/26	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	223.5900	0.2236	100.000	0	0	0
2015/08/26	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	243.5900	0.2436	100.000	0	0	0
2015/08/26	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	233.5900	0.2336	100.000	0	0	0
2015/08/26	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R197	04/02/2016			Bond Future	294.3157	294.3157	293.4438	293.4438	(0.296)	0.0000	0.0000	0
2015/08/26	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R197	04/02/2016	296.99	Put	Bond Future	2,674.3400	2.6743	3,546.1800	3.5462	32.600	0	0	0
2015/08/26	R197	04/02/2016	297.01	Put	Bond Future	2,694.3400	2.6943	3,566.1800	3.5662	32.358	0	0	0
2015/08/26	R197	04/02/2016	297.00	Put	Bond Future	2,684.3400	2.6843	3,556.1800	3.5562	32.479	0	0	0
2015/08/26	R202	05/11/2015			Bond Future	240.8169	240.8169	242.4838	242.4838	0.692	0.0000	0.0000	52,921
2015/08/26	R202	05/11/2015	245.99	Put	Bond Future	5,173.1400	5.1731	3,506.1900	3.5062	(32.223)	0	0	0
2015/08/26	R202	05/11/2015	246.01	Put	Bond Future	5,193.1400	5.1931	3,526.1900	3.5262	(32.099)	0	0	0
2015/08/26	R202	05/11/2015	246.00	Put	Bond Future	5,183.1400	5.1831	3,516.1900	3.5162	(32.161)	0	0	0

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2015/08/26	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R202	04/02/2016			Bond Future	241.5576	241.5576	243.2481	243.2481	0.700	0.0000	0.0000	0
2015/08/26	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R202	04/02/2016	239.99	Call	Bond Future	1,567.5800	1.5676	3,258.0900	3.2581	107.842	0	0	0
2015/08/26	R202	04/02/2016	240.00	Call	Bond Future	1,557.5800	1.5576	3,248.0900	3.2481	108.534	0	0	0
2015/08/26	R202	04/02/2016	240.01	Call	Bond Future	1,547.5800	1.5476	3,238.0900	3.2381	109.236	0	0	0
2015/08/26	R203	05/11/2015	5.99	Call	Bond Future	0.6200	0.0006	0.8800	0.0009	41.935	0	0	0
2015/08/26	R203	05/11/2015	6.00	Put	Bond Future	2,499.2000	2.4992	2,416.7500	2.4168	(3.299)	0	0	0
2015/08/26	R203	05/11/2015			Bond Future	7.4352	102.6350	7.3869	102.7178	(0.649)	0.0000	0.0000	15,250
2015/08/26	R203	05/11/2015	6.00	Call	Bond Future	0.6600	0.0007	0.9400	0.0009	42.424	0	0	0
2015/08/26	R203	05/11/2015	6.01	Call	Bond Future	0.7100	0.0007	1.0000	0.0010	40.845	0	0	0
2015/08/26	R203	05/11/2015	5.99	Put	Bond Future	2,516.8500	2.5169	2,434.3800	2.4344	(3.277)	0	0	0
2015/08/26	R203	05/11/2015	6.01	Put	Bond Future	2,481.5600	2.4816	2,399.1200	2.3991	(3.322)	0	0	0
2015/08/26	R203	04/02/2016	7.25	Put	Bond Future	586.4200	0.5864	535.4400	0.5354	(8.693)	0	0	0
2015/08/26	R203	04/02/2016	7.26	Put	Bond Future	576.3300	0.5763	525.9100	0.5259	(8.748)	0	0	0
2015/08/26	R203	04/02/2016			Bond Future	7.5318	104.3813	7.4768	104.4633	(0.730)	0.0000	0.0000	0
2015/08/26	R203	04/02/2016	7.26	Call	Bond Future	170.2700	0.1703	201.7900	0.2018	18.512	0	0	0
2015/08/26	R203	04/02/2016	7.24	Call	Bond Future	160.8400	0.1608	190.9800	0.1910	18.739	0	0	0
2015/08/26	R203	04/02/2016	7.25	Call	Bond Future	165.3800	0.1654	196.3400	0.1963	18.721	0	0	0
2015/08/26	R203	04/02/2016	7.24	Put	Bond Future	596.8700	0.5969	545.0700	0.5451	(8.679)	0	0	0
2015/08/26	R203	05/05/2016	7.25	Put	Bond Future	754.1500	0.7542	704.7500	0.7047	(6.550)	0	0	0
2015/08/26	R203	05/05/2016			Bond Future	7.5881	102.0724	7.5220	102.1562	(0.871)	0.0000	0.0000	0
2015/08/26	R203	05/05/2016	7.26	Call	Bond Future	329.1800	0.3292	363.9500	0.3640	10.563	0	0	0
2015/08/26	R203	05/05/2016	7.24	Call	Bond Future	319.2000	0.3192	353.3100	0.3533	10.686	0	0	0
2015/08/26	R203	05/05/2016	7.25	Call	Bond Future	324.1700	0.3242	358.6000	0.3586	10.621	0	0	0
2015/08/26	R203	05/05/2016	7.24	Put	Bond Future	761.9400	0.7619	712.2200	0.7122	(6.525)	0	0	0
2015/08/26	R203	05/05/2016	7.26	Put	Bond Future	746.4100	0.7464	697.3500	0.6973	(6.573)	0	0	0
2015/08/26	R204	05/11/2015			Bond Future	7.7580	103.7485	7.7171	103.8602	(0.527)	0.0000	0.0000	18,040
2015/08/26	R204	05/11/2015	6.25	Call	Bond Future	1.1500	0.0012	1.4700	0.0015	27.826	0	0	0
2015/08/26	R204	05/11/2015	6.24	Put	Bond Future	4,254.8500	4.2549	4,143.4400	4.1434	(2.618)	0	0	0
2015/08/26	R204	05/11/2015	6.26	Put	Bond Future	4,197.5100	4.1975	4,086.1400	4.0861	(2.653)	0	0	0
2015/08/26	R204	05/11/2015	6.25	Put	Bond Future	4,226.1800	4.2262	4,114.7900	4.1148	(2.636)	0	0	0
2015/08/26	R204	05/11/2015	6.26	Call	Bond Future	1.2200	0.0012	1.5600	0.0016	27.869	0	0	0
2015/08/26	R204	05/11/2015	6.24	Call	Bond Future	1.0800	0.0011	1.3800	0.0014	27.778	0	0	0
2015/08/26	R204	04/02/2016	7.50	Call	Bond Future	374.6400	0.3746	416.9800	0.4170	11.302	0	0	0
2015/08/26	R204	04/02/2016			Bond Future	7.8418	101.4766	7.7977	101.5881	(0.562)	0.0000	0.0000	0
2015/08/26	R204	04/02/2016	7.51	Call	Bond Future	382.9700	0.3830	425.9100	0.4259	11.212	0	0	0
2015/08/26	R204	04/02/2016	7.49	Put	Bond Future	1,260.7400	1.2607	1,190.9900	1.1910	(5.532)	0	0	0
2015/08/26	R204	04/02/2016	7.51	Put	Bond Future	1,226.3900	1.2264	1,157.8500	1.1578	(5.589)	0	0	0
2015/08/26	R204	04/02/2016	7.49	Call	Bond Future	366.2000	0.3662	407.9300	0.4079	11.395	0	0	0
2015/08/26	R204	04/02/2016	7.50	Put	Bond Future	1,243.6200	1.2436	1,174.4800	1.1745	(5.560)	0	0	0
2015/08/26	R204	05/05/2016	7.75	Call	Bond Future	840.7000	0.8407	901.0100	0.9010	7.174	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
2015/08/26	R204	05/05/2016			Bond Future	7.9062	103.2860	7.8572	103.3999	(0.619)	0.0000	0.0000	0
2015/08/26	R204	05/05/2016	7.76	Call	Bond Future	851.6600	0.8517	912.3900	0.9124	7.131	0	0	0
2015/08/26	R204	05/05/2016	7.74	Put	Bond Future	1,217.2500	1.2172	1,163.2200	1.1632	(4.439)	0	0	0
2015/08/26	R204	05/05/2016	7.76	Put	Bond Future	1,192.3600	1.1924	1,139.1700	1.1392	(4.461)	0	0	0
2015/08/26	R204	05/05/2016	7.74	Call	Bond Future	829.8200	0.8298	889.7100	0.8897	7.217	0	0	0
2015/08/26	R204	05/05/2016	7.75	Put	Bond Future	1,204.7600	1.2048	1,151.1500	1.1511	(4.450)	0	0	0
2015/08/26	R207	05/11/2015	7.76	Call	Bond Future	437.5200	0.4375	488.5200	0.4885	11.657	0	0	0
2015/08/26	R207	05/11/2015			Bond Future	8.0105	99.6518	7.9705	99.7893	(0.499)	0.0000	0.0000	44,051
2015/08/26	R207	05/11/2015	7.74	Call	Bond Future	414.3000	0.4143	463.5000	0.4635	11.875	0	0	0
2015/08/26	R207	05/11/2015	7.50	Call	Bond Future	200.8800	0.2009	230.4400	0.2304	14.715	0	0	19
2015/08/26	R207	05/11/2015	7.75	Call	Bond Future	425.7200	0.4257	475.8200	0.4758	11.768	0	0	0
2015/08/26	R207	05/11/2015	7.43	Call	Bond Future	158.2400	0.1582	182.6600	0.1827	15.432	0	0	53
2015/08/26	R207	05/11/2015	7.74	Put	Bond Future	1,349.8000	1.3498	1,261.4500	1.2614	(6.545)	0	0	0
2015/08/26	R207	05/11/2015	7.43	Put	Bond Future	2,179.3200	2.1793	2,066.1900	2.0662	(5.191)	0	0	0
2015/08/26	R207	05/11/2015	7.76	Put	Bond Future	1,303.4800	1.3035	1,216.9300	1.2169	(6.640)	0	0	0
2015/08/26	R207	05/11/2015	7.50	Put	Bond Future	1,975.5600	1.9756	1,867.5700	1.8676	(5.466)	0	0	0
2015/08/26	R207	05/11/2015	7.75	Put	Bond Future	1,326.4400	1.3264	1,238.9900	1.2390	(6.593)	0	0	0
2015/08/26	R207	04/02/2016	7.49	Put	Bond Future	2,305.8500	2.3059	2,207.8300	2.2078	(4.251)	0	0	0
2015/08/26	R207	04/02/2016	7.27	Put	Bond Future	2,905.0600	2.9051	2,794.3500	2.7944	(3.811)	0	0	0
2015/08/26	R207	04/02/2016			Bond Future	8.0909	97.7053	8.0486	97.8432	(0.523)	0.0000	0.0000	0
2015/08/26	R207	04/02/2016	7.51	Put	Bond Future	2,254.6500	2.2547	2,157.9000	2.1579	(4.291)	0	0	0
2015/08/26	R207	04/02/2016	7.27	Call	Bond Future	187.4200	0.1874	214.5300	0.2145	14.465	0	0	43
2015/08/26	R207	04/02/2016	7.50	Call	Bond Future	333.2000	0.3332	373.6200	0.3736	12.131	0	0	19
2015/08/26	R207	04/02/2016	7.51	Call	Bond Future	341.0100	0.3410	382.0800	0.3821	12.044	0	0	0
2015/08/26	R207	04/02/2016	7.49	Call	Bond Future	325.5100	0.3255	365.3100	0.3653	12.227	0	0	0
2015/08/26	R207	04/02/2016	7.50	Put	Bond Future	2,280.1800	2.2802	2,182.7800	2.1828	(4.272)	0	0	0
2015/08/26	R207	05/05/2016	7.86	Put	Bond Future	1,878.3700	1.8784	1,808.5400	1.8085	(3.718)	0	0	0
2015/08/26	R207	05/05/2016			Bond Future	8.1606	99.4477	8.1148	99.5884	(0.561)	0.0000	0.0000	0
2015/08/26	R207	05/05/2016	7.85	Put	Bond Future	1,896.8700	1.8969	1,826.5000	1.8265	(3.710)	0	0	0
2015/08/26	R207	05/05/2016	7.56	Put	Bond Future	2,484.0600	2.4841	2,398.3900	2.3984	(3.449)	0	0	0
2015/08/26	R207	05/05/2016	7.84	Put	Bond Future	1,915.4800	1.9155	1,844.5900	1.8446	(3.701)	0	0	0
2015/08/26	R207	05/05/2016	7.56	Call	Bond Future	617.0900	0.6171	672.1600	0.6722	8.924	0	0	43
2015/08/26	R207	05/05/2016	7.85	Call	Bond Future	936.8400	0.9368	1,007.2100	1.0072	7.511	0	0	0
2015/08/26	R207	05/05/2016	7.86	Call	Bond Future	949.4300	0.9494	1,020.3400	1.0203	7.469	0	0	0
2015/08/26	R207	05/05/2016	7.84	Call	Bond Future	924.3400	0.9243	994.1900	0.9942	7.557	0	0	0
2015/08/26	R207	04/08/2016			Bond Future	8.2262	97.6373	8.1772	97.7787	(0.596)	0.0000	0.0000	0
2015/08/26	R207	04/08/2016	7.99	Put	Bond Future	1,882.1000	1.8821	1,823.7500	1.8238	(3.100)	0	0	0
2015/08/26	R207	04/08/2016	8.01	Put	Bond Future	1,850.4600	1.8505	1,792.6300	1.7926	(3.125)	0	0	0
2015/08/26	R207	04/08/2016	8.00	Put	Bond Future	1,866.0500	1.8660	1,808.1400	1.8081	(3.103)	0	0	0
2015/08/26	R207	04/08/2016	8.01	Call	Bond Future	1,224.3300	1.2243	1,307.9700	1.3080	6.831	0	0	0
2015/08/26	R207	04/08/2016	7.99	Call	Bond Future	1,197.7900	1.1978	1,280.9100	1.2809	6.939	0	0	0
2015/08/26	R207	04/08/2016	8.00	Call	Bond Future	1,210.8300	1.2108	1,294.3900	1.2944	6.901	0	0	0
2015/08/26	R208	05/11/2015			Bond Future	8.1335	94.8045	8.0941	94.9676	(0.484)	0.0000	0.0000	40,396
2015/08/26	R208	05/11/2015	7.74	Put	Bond Future	2,004.3500	2.0044	1,887.0000	1.8870	(5.855)	0	0	0
2015/08/26	R208	05/11/2015	8.48	Call	Bond Future	1,864.1300	1.8641	1,985.7300	1.9857	6.523	0	0	0
2015/08/26	R208	05/11/2015	7.75	Call	Bond Future	369.7000	0.3697	416.4700	0.4165	12.651	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
2015/08/26	R208	05/11/2015	7.76	Call	Bond Future	380.6500	0.3806	428.4000	0.4284	12.544	0	0	0
2015/08/26	R208	05/11/2015	7.74	Call	Bond Future	358.8400	0.3588	404.6400	0.4046	12.763	0	0	0
2015/08/26	R208	05/11/2015	8.48	Put	Bond Future	443.7400	0.4437	402.1900	0.4022	(9.364)	0	0	2,200
2015/08/26	R208	05/11/2015	7.76	Put	Bond Future	1,941.7000	1.9417	1,826.3000	1.8263	(5.943)	0	0	0
2015/08/26	R208	05/11/2015	7.75	Put	Bond Future	1,972.9700	1.9730	1,856.5900	1.8566	(5.899)	0	0	0
2015/08/26	R208	04/02/2016			Bond Future	8.2051	96.4177	8.1639	96.5816	(0.502)	0.0000	0.0000	0
2015/08/26	R208	04/02/2016	7.74	Put	Bond Future	2,454.6600	2.4547	2,349.8900	2.3499	(4.268)	0	0	0
2015/08/26	R208	04/02/2016	7.76	Put	Bond Future	2,397.2400	2.3972	2,294.0100	2.2940	(4.306)	0	0	0
2015/08/26	R208	04/02/2016	7.75	Put	Bond Future	2,425.8500	2.4259	2,321.8500	2.3219	(4.287)	0	0	0
2015/08/26	R208	04/02/2016	7.76	Call	Bond Future	607.8600	0.6079	668.5200	0.6685	9.979	0	0	0
2015/08/26	R208	04/02/2016	7.74	Call	Bond Future	583.9100	0.5839	643.0300	0.6430	10.125	0	0	0
2015/08/26	R208	04/02/2016	7.75	Call	Bond Future	595.8000	0.5958	655.6900	0.6557	10.052	0	0	0
2015/08/26	R208	05/05/2016	7.99	Call	Bond Future	1,233.5100	1.2335	1,318.9400	1.3189	6.926	0	0	0
2015/08/26	R208	05/05/2016	8.00	Put	Bond Future	2,262.2300	2.2622	2,181.0600	2.1811	(3.588)	0	0	0
2015/08/26	R208	05/05/2016			Bond Future	8.2639	94.7352	8.2201	94.9024	(0.530)	0.0000	0.0000	0
2015/08/26	R208	05/05/2016	8.00	Call	Bond Future	1,249.4300	1.2494	1,335.4700	1.3355	6.886	0	0	0
2015/08/26	R208	05/05/2016	8.01	Call	Bond Future	1,266.0900	1.2661	1,352.7500	1.3528	6.845	0	0	0
2015/08/26	R208	05/05/2016	7.99	Put	Bond Future	2,284.9400	2.2849	2,203.1600	2.2032	(3.579)	0	0	0
2015/08/26	R208	05/05/2016	8.01	Put	Bond Future	2,240.2700	2.2403	2,159.7200	2.1597	(3.596)	0	0	0
2015/08/26	R209	05/11/2015	7.99	Put	Bond Future	8,188.8600	8.1889	7,960.2200	7.9602	(2.792)	0	0	0
2015/08/26	R209	05/11/2015	9.25	Call	Bond Future	3,124.5100	3.1245	3,282.3800	3.2824	5.053	0	0	0
2015/08/26	R209	05/11/2015			Bond Future	8.9929	75.2623	8.9603	75.5056	(0.363)	0.0000	0.0000	24,850
2015/08/26	R209	05/11/2015	8.01	Put	Bond Future	8,025.9700	8.0260	7,798.3100	7.7983	(2.837)	0	0	0
2015/08/26	R209	05/11/2015	9.16	Put	Bond Future	1,493.1600	1.4932	1,396.2900	1.3963	(6.488)	0	0	640
2015/08/26	R209	05/11/2015	7.99	Call	Bond Future	130.2500	0.1303	144.8500	0.1448	11.209	0	0	0
2015/08/26	R209	05/11/2015	8.00	Put	Bond Future	8,107.2600	8.1073	7,879.1100	7.8791	(2.814)	0	0	0
2015/08/26	R209	05/11/2015	9.25	Put	Bond Future	1,250.1100	1.2501	1,164.7400	1.1647	(6.829)	0	0	900
2015/08/26	R209	05/11/2015	8.50	Put	Bond Future	4,480.2200	4.4802	4,294.1400	4.2941	(4.153)	0	0	0
2015/08/26	R209	05/11/2015	9.00	Put	Bond Future	2,014.3300	2.0143	1,895.6600	1.8957	(5.891)	0	0	500
2015/08/26	R209	05/11/2015	8.00	Call	Bond Future	135.3200	0.1353	150.4100	0.1504	11.151	0	0	0
2015/08/26	R209	05/11/2015	8.01	Call	Bond Future	140.5600	0.1406	156.1400	0.1561	11.084	0	0	0
2015/08/26	R209	05/11/2015	9.16	Call	Bond Future	2,719.6700	2.7197	2,866.0400	2.8660	5.382	0	0	0
2015/08/26	R209	05/11/2015	8.50	Call	Bond Future	674.7800	0.6748	731.9400	0.7319	8.471	0	0	900
2015/08/26	R209	05/11/2015	9.00	Call	Bond Future	2,067.0100	2.0670	2,191.5800	2.1916	6.027	0	0	0
2015/08/26	R209	04/02/2016	8.74	Call	Bond Future	1,997.8200	1.9978	2,104.4700	2.1045	5.338	0	0	0
2015/08/26	R209	04/02/2016	8.75	Put	Bond Future	4,244.9700	4.2450	4,106.8400	4.1068	(3.254)	0	0	0
2015/08/26	R209	04/02/2016			Bond Future	9.0448	76.5431	9.0115	76.7888	(0.368)	0.0000	0.0000	400
2015/08/26	R209	04/02/2016	8.75	Call	Bond Future	2,026.8300	2.0268	2,134.4600	2.1345	5.310	0	0	0
2015/08/26	R209	04/02/2016	8.76	Call	Bond Future	2,056.0900	2.0561	2,164.7100	2.1647	5.283	0	0	0
2015/08/26	R209	04/02/2016	9.52	Put	Bond Future	1,640.2400	1.6402	1,571.3600	1.5714	(4.199)	0	0	2,200
2015/08/26	R209	04/02/2016	8.74	Put	Bond Future	4,292.9400	4.2929	4,153.8300	4.1538	(3.240)	0	0	0
2015/08/26	R209	04/02/2016	8.76	Put	Bond Future	4,197.3600	4.1974	4,060.2200	4.0602	(3.267)	0	0	0
2015/08/26	R209	04/02/2016	9.52	Call	Bond Future	5,014.6700	5.0147	5,191.5500	5.1915	3.527	0	0	0
2015/08/26	R209	05/05/2016			Bond Future	9.0902	74.7583	9.0559	75.0088	(0.377)	0.0000	0.0000	0
2015/08/26	R209	05/05/2016	9.00	Call	Bond Future	3,421.9400	3.4219	3,560.2900	3.5603	4.043	0	0	0
2015/08/26	R209	05/05/2016	8.99	Put	Bond Future	4,123.3400	4.1233	4,010.4200	4.0104	(2.739)	0	0	0
2015/08/26	R209	05/05/2016	9.01	Put	Bond Future	4,045.6300	4.0456	3,934.2800	3.9343	(2.752)	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
2015/08/26	R209	05/05/2016	9.00	Put	Bond Future	4,083.6000	4.0836	3,971.4600	3.9715	(2.746)	0	0	0
2015/08/26	R209	05/05/2016	9.01	Call	Bond Future	3,457.7900	3.4578	3,596.9300	3.5969	4.024	0	0	0
2015/08/26	R209	05/05/2016	8.99	Call	Bond Future	3,387.7500	3.3877	3,525.3200	3.5253	4.061	0	0	0
2015/08/26	R210	05/11/2015			Bond Future	181.9523	181.9523	181.9258	181.9258	(0.015)	0.0000	0.0000	1,698
2015/08/26	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R210	05/11/2015	181.99	Put	Bond Future	37.7000	0.0377	64.2400	0.0642	70.398	0	0	0
2015/08/26	R210	05/11/2015	182.01	Put	Bond Future	57.7000	0.0577	84.2400	0.0842	45.997	0	0	0
2015/08/26	R210	05/11/2015	182.00	Put	Bond Future	47.7000	0.0477	74.2400	0.0742	55.639	0	0	0
2015/08/26	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R210	04/02/2016			Bond Future	185.0626	185.0626	185.0315	185.0315	(0.017)	0.0000	0.0000	0
2015/08/26	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R210	04/02/2016	184.99	Call	Bond Future	72.6400	0.0726	41.4700	0.0415	(42.910)	0	0	0
2015/08/26	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R210	04/02/2016	185.00	Call	Bond Future	62.6400	0.0626	31.4700	0.0315	(49.761)	0	0	0
2015/08/26	R210	04/02/2016	185.01	Call	Bond Future	52.6400	0.0526	21.4700	0.0215	(59.214)	0	0	0
2015/08/26	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R211	05/11/2015			Bond Future	136.1275	136.1275	135.9108	135.9108	(0.159)	0.0000	0.0000	0
2015/08/26	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R211	05/11/2015	134.99	Call	Bond Future	1,137.5100	1.1375	920.8000	0.9208	(19.051)	0	0	0
2015/08/26	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R211	05/11/2015	135.00	Call	Bond Future	1,127.5100	1.1275	910.8000	0.9108	(19.220)	0	0	0
2015/08/26	R211	05/11/2015	135.01	Call	Bond Future	1,117.5100	1.1175	900.8000	0.9008	(19.392)	0	0	0
2015/08/26	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R211	04/02/2016			Bond Future	136.7581	136.7581	136.5347	136.5347	(0.163)	0.0000	0.0000	1,120
2015/08/26	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R211	04/02/2016	138.99	Put	Bond Future	2,231.9200	2.2319	2,455.3100	2.4553	10.009	0	0	0
2015/08/26	R211	04/02/2016	139.01	Put	Bond Future	2,251.9200	2.2519	2,475.3100	2.4753	9.920	0	0	0
2015/08/26	R211	04/02/2016	139.00	Put	Bond Future	2,241.9200	2.2419	2,465.3100	2.4653	9.964	0	0	0
2015/08/26	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R212	05/11/2015			Bond Future	142.9939	142.9939	141.9233	141.9233	(0.749)	0.0000	0.0000	928
2015/08/26	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R212	05/11/2015	145.99	Put	Bond Future	2,996.1000	2.9961	4,066.7400	4.0667	35.734	0	0	0
2015/08/26	R212	05/11/2015	146.01	Put	Bond Future	3,016.1000	3.0161	4,086.7400	4.0867	35.497	0	0	0
2015/08/26	R212	05/11/2015	146.00	Put	Bond Future	3,006.1000	3.0061	4,076.7400	4.0767	35.616	0	0	0
2015/08/26	R212	04/02/2016			Bond Future	143.5763	143.5763	142.4842	142.4842	(0.761)	0.0000	0.0000	0
2015/08/26	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R212	04/02/2016	145.99	Put	Bond Future	2,413.7400	2.4137	3,505.7500	3.5057	45.241	0	0	0
2015/08/26	R212	04/02/2016	146.01	Put	Bond Future	2,433.7400	2.4337	3,525.7500	3.5257	44.870	0	0	0
2015/08/26	R212	04/02/2016	146.00	Put	Bond Future	2,423.7400	2.4237	3,515.7500	3.5157	45.055	0	0	0
2015/08/26	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/26	R213	05/11/2015	7.76	Call	Bond Future	69.5600	0.0696	79.2300	0.0792	13.902	0	0	0
2015/08/26	R213	05/11/2015			Bond Future	8.8991	85.6444	8.8663	85.8853	(0.368)	0.0000	0.0000	21,426
2015/08/26	R213	05/11/2015	7.74	Call	Bond Future	64.0100	0.0640	73.0100	0.0730	14.060	0	0	0
2015/08/26	R213	05/11/2015	7.75	Call	Bond Future	66.6700	0.0667	76.0000	0.0760	13.994	0	0	0
2015/08/26	R213	05/11/2015	7.74	Put	Bond Future	9,206.6800	9.2067	8,974.7100	8.9747	(2.520)	0	0	0
2015/08/26	R213	05/11/2015	7.76	Put	Bond Future	9,043.0000	9.0430	8,811.7000	8.8117	(2.558)	0	0	0
2015/08/26	R213	05/11/2015	7.75	Put	Bond Future	9,124.6700	9.1247	8,893.0300	8.8930	(2.539)	0	0	0
2015/08/26	R213	04/02/2016			Bond Future	8.9595	87.1013	8.9259	87.3446	(0.375)	0.0000	0.0000	200
2015/08/26	R213	04/02/2016	8.75	Call	Bond Future	2,177.9900	2.1780	2,289.7800	2.2898	5.133	0	0	0
2015/08/26	R213	04/02/2016	8.74	Put	Bond Future	3,756.3500	3.7563	3,623.8800	3.6239	(3.527)	0	0	0
2015/08/26	R213	04/02/2016	8.76	Put	Bond Future	3,669.1300	3.6691	3,538.6400	3.5386	(3.556)	0	0	0
2015/08/26	R213	04/02/2016	8.75	Put	Bond Future	3,712.5700	3.7126	3,581.0800	3.5811	(3.542)	0	0	0
2015/08/26	R213	04/02/2016	8.76	Call	Bond Future	2,208.7000	2.2087	2,321.4900	2.3215	5.107	0	0	0
2015/08/26	R213	04/02/2016	8.74	Call	Bond Future	2,147.5300	2.1475	2,258.3400	2.2583	5.160	0	0	0
2015/08/26	R213	05/05/2016	8.76	Put	Bond Future	4,616.6700	4.6167	4,498.5300	4.4985	(2.559)	0	0	0
2015/08/26	R213	05/05/2016	8.74	Put	Bond Future	4,701.7000	4.7017	4,581.6600	4.5817	(2.553)	0	0	0
2015/08/26	R213	05/05/2016			Bond Future	9.0073	85.1053	8.9727	85.3532	(0.384)	0.0000	0.0000	0
2015/08/26	R213	05/05/2016	8.75	Put	Bond Future	4,658.3400	4.6583	4,539.1000	4.5391	(2.560)	0	0	0
2015/08/26	R213	05/05/2016	8.74	Call	Bond Future	2,760.6500	2.7606	2,888.5100	2.8885	4.632	0	0	0
2015/08/26	R213	05/05/2016	8.75	Call	Bond Future	2,791.0400	2.7910	2,919.7000	2.9197	4.610	0	0	0
2015/08/26	R213	05/05/2016	8.76	Call	Bond Future	2,823.0300	2.8230	2,952.7900	2.9528	4.596	0	0	0
2015/08/26	R214	05/11/2015			Bond Future	9.0275	76.2574	8.9951	76.5129	(0.360)	0.0000	0.0000	11,693
2015/08/26	R214	05/11/2015	7.99	Put	Bond Future	9,039.5800	9.0396	8,796.5100	8.7965	(2.689)	0	0	0
2015/08/26	R214	05/11/2015	8.00	Put	Bond Future	8,950.1600	8.9502	8,707.5200	8.7075	(2.711)	0	0	0
2015/08/26	R214	05/11/2015	8.01	Put	Bond Future	8,861.2600	8.8613	8,619.0600	8.6191	(2.733)	0	0	0
2015/08/26	R214	05/11/2015	7.99	Call	Bond Future	117.0900	0.1171	129.5200	0.1295	10.616	0	0	0
2015/08/26	R214	05/11/2015	8.00	Call	Bond Future	121.6500	0.1216	134.5100	0.1345	10.571	0	0	0
2015/08/26	R214	05/11/2015	8.01	Call	Bond Future	126.5600	0.1266	139.8600	0.1399	10.509	0	0	0
2015/08/26	R214	04/02/2016			Bond Future	9.0807	77.5546	9.0475	77.8129	(0.365)	0.0000	0.0000	4,620
2015/08/26	R214	04/02/2016	7.99	Put	Bond Future	9,838.4200	9.8384	9,617.2200	9.6172	(2.248)	0	0	0
2015/08/26	R214	04/02/2016	8.00	Call	Bond Future	530.0400	0.5300	567.7800	0.5678	7.120	0	0	0
2015/08/26	R214	04/02/2016	8.01	Call	Bond Future	541.9000	0.5419	580.3100	0.5803	7.088	0	0	0
2015/08/26	R214	04/02/2016	7.99	Call	Bond Future	518.9500	0.5190	556.0500	0.5560	7.149	0	0	0
2015/08/26	R214	04/02/2016	8.01	Put	Bond Future	9,674.0400	9.6740	9,454.1500	9.4541	(2.273)	0	0	0
2015/08/26	R214	04/02/2016	8.00	Put	Bond Future	9,755.7600	9.7558	9,535.2000	9.5352	(2.261)	0	0	0
2015/08/26	R214	05/05/2016	9.01	Call	Bond Future	3,566.8400	3.5668	3,704.8100	3.7048	3.868	0	0	0
2015/08/26	R214	05/05/2016			Bond Future	9.1229	75.6419	9.0888	75.9051	(0.373)	0.0000	0.0000	0
2015/08/26	R214	05/05/2016	8.99	Call	Bond Future	3,493.9900	3.4940	3,630.3100	3.6303	3.902	0	0	0
2015/08/26	R214	05/05/2016	9.00	Call	Bond Future	3,529.4400	3.5294	3,666.5900	3.6666	3.886	0	0	0
2015/08/26	R214	05/05/2016	8.99	Put	Bond Future	4,529.3000	4.5293	4,402.4000	4.4024	(2.802)	0	0	0
2015/08/26	R214	05/05/2016	9.01	Put	Bond Future	4,444.8500	4.4449	4,319.6000	4.3196	(2.818)	0	0	0
2015/08/26	R214	05/05/2016	9.00	Put	Bond Future	4,486.0300	4.4860	4,359.9600	4.3600	(2.810)	0	0	0
2015/08/26	R248	05/11/2015	8.01	Put	Bond Future	12,079.3700	12.0794	11,699.5500	11.6995	(3.144)	0	0	0
2015/08/26	R248	05/11/2015			Bond Future	9.0940	98.1241	9.0563	98.5039	(0.414)	0.0000	0.0000	48,532
2015/08/26	R248	05/11/2015	8.00	Put	Bond Future	12,202.8300	12.2028	11,823.0100	11.8230	(3.113)	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
2015/08/26	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R248	05/11/2015	7.99	Put	Bond Future	12,326.5400	12.3265	11,946.7200	11.9467	(3.081)	0	0	0
2015/08/26	R248	04/02/2016	8.99	Put	Bond Future	1,603.0900	1.6031	1,218.8900	1.2189	(23.966)	0	0	0
2015/08/26	R248	04/02/2016			Bond Future	9.1490	99.7933	9.1105	100.1775	(0.421)	0.0000	0.0000	0
2015/08/26	R248	04/02/2016	9.00	Put	Bond Future	1,500.8800	1.5009	1,116.6800	1.1167	(25.598)	0	0	0
2015/08/26	R248	04/02/2016	9.01	Put	Bond Future	1,398.8600	1.3989	1,014.6600	1.0147	(27.465)	0	0	0
2015/08/26	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R248	05/05/2016			Bond Future	9.1930	97.1364	9.1534	97.5279	(0.431)	0.0000	0.0000	0
2015/08/26	R248	05/05/2016	8.99	Put	Bond Future	2,036.6500	2.0366	1,645.2300	1.6452	(19.219)	0	0	0
2015/08/26	R248	05/05/2016	9.01	Put	Bond Future	1,832.6600	1.8327	1,441.2400	1.4412	(21.358)	0	0	0
2015/08/26	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R248	05/05/2016	9.00	Put	Bond Future	1,934.5600	1.9346	1,543.1400	1.5431	(20.233)	0	0	0
2015/08/26	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/26	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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