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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/08/2015 TO 28/08/2015

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
2015/08/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	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
2015/08/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	2025	05/11/2015	123.01	Put	Bond Future	38.5400	0.0385	37.8200	0.0378	(1.868)	0	0	0
2015/08/28	2025	05/11/2015			Bond Future	122.9715	122.9715	122.9722	122.9722	0.001	0.0000	0.0000	538
2015/08/28	2025	05/11/2015	123.00	Put	Bond Future	28.5400	0.0285	27.8200	0.0278	(2.523)	0	0	0
2015/08/28	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2025	05/11/2015	122.99	Put	Bond Future	18.5400	0.0185	17.8200	0.0178	(3.883)	0	0	0
2015/08/28	2025	04/02/2016	126.01	Put	Bond Future	2,164.3300	2.1643	2,162.8100	2.1628	(0.070)	0	0	0
2015/08/28	2025	04/02/2016			Bond Future	123.8457	123.8457	123.8472	123.8472	0.001	0.0000	0.0000	0
2015/08/28	2025	04/02/2016	126.00	Put	Bond Future	2,154.3300	2.1543	2,152.8100	2.1528	(0.071)	0	0	0
2015/08/28	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2025	04/02/2016	125.99	Put	Bond Future	2,144.3300	2.1443	2,142.8100	2.1428	(0.071)	0	0	0
2015/08/28	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2030	05/11/2015			Bond Future	8.7686	96.0170	8.7680	96.0215	(0.007)	0.0000	0.0000	9,973
2015/08/28	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2030	05/11/2015	8.49	Put	Bond Future	2,177.2500	2.1772	2,172.7100	2.1727	(0.209)	0	0	0
2015/08/28	2030	05/11/2015	8.51	Put	Bond Future	2,018.6200	2.0186	2,014.0800	2.0141	(0.225)	0	0	0
2015/08/28	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2030	05/11/2015	8.50	Put	Bond Future	2,097.8900	2.0979	2,093.3500	2.0934	(0.216)	0	0	0
2015/08/28	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2030	04/02/2016			Bond Future	8.8253	93.6393	8.8246	93.6445	(0.008)	0.0000	0.0000	400
2015/08/28	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2030	04/02/2016	8.74	Put	Bond Future	649.3500	0.6494	644.1300	0.6441	(0.804)	0	0	0
2015/08/28	2030	04/02/2016	8.76	Put	Bond Future	496.5700	0.4966	491.3500	0.4913	(1.051)	0	0	0
2015/08/28	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2030	04/02/2016	8.75	Put	Bond Future	572.9100	0.5729	567.6900	0.5677	(0.911)	0	0	0
2015/08/28	2032	05/11/2015			Bond Future	8.8539	95.7367	8.8584	95.6996	0.051	0.0000	0.0000	1,579
2015/08/28	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2032	05/11/2015	7.99	Put	Bond Future	7,526.3500	7.5263	7,563.4200	7.5634	0.493	0	0	0
2015/08/28	2032	05/11/2015	8.01	Put	Bond Future	7,342.5100	7.3425	7,379.5800	7.3796	0.505	0	0	0
2015/08/28	2032	05/11/2015	8.00	Put	Bond Future	7,434.3700	7.4344	7,471.4400	7.4714	0.499	0	0	0
2015/08/28	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2032	04/02/2016			Bond Future	8.9103	97.3613	8.9149	97.3242	0.051	0.0000	0.0000	0
2015/08/28	2032	04/02/2016	8.69	Put	Bond Future	1,816.0600	1.8161	1,853.1200	1.8531	2.041	0	0	0
2015/08/28	2032	04/02/2016	8.71	Put	Bond Future	1,649.1200	1.6491	1,686.1800	1.6862	2.247	0	0	0

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2015/08/28	2032	04/02/2016	8.70	Put	Bond Future	1,732.5400	1.7325	1,769.6000	1.7696	2.139	0	0	0
2015/08/28	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2032	05/05/2016			Bond Future	8.9588	94.9403	8.9637	94.9009	0.055	0.0000	0.0000	0
2015/08/28	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2032	05/05/2016	9.01	Call	Bond Future	410.0400	0.4100	370.6400	0.3706	(9.609)	0	0	0
2015/08/28	2032	05/05/2016	8.99	Call	Bond Future	250.3400	0.2503	210.9400	0.2109	(15.739)	0	0	0
2015/08/28	2032	05/05/2016	9.00	Call	Bond Future	330.2400	0.3302	290.8400	0.2908	(11.931)	0	0	0
2015/08/28	2037	05/11/2015	7.99	Put	Bond Future	9,423.2900	9.4233	9,418.1800	9.4182	(0.054)	0	0	0
2015/08/28	2037	05/11/2015	8.01	Put	Bond Future	9,212.7000	9.2127	9,207.5900	9.2076	(0.055)	0	0	0
2015/08/28	2037	05/11/2015			Bond Future	8.9505	98.0847	8.9499	98.0898	(0.006)	0.0000	0.0000	47,355
2015/08/28	2037	05/11/2015	8.00	Put	Bond Future	9,317.9100	9.3179	9,312.8000	9.3128	(0.055)	0	0	0
2015/08/28	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2037	04/02/2016	8.75	Put	Bond Future	2,331.0400	2.3310	2,325.2700	2.3253	(0.248)	0	0	0
2015/08/28	2037	04/02/2016			Bond Future	9.0039	95.4918	9.0033	95.4975	(0.007)	0.0000	0.0000	370
2015/08/28	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2037	04/02/2016	8.74	Put	Bond Future	2,424.6600	2.4247	2,418.8900	2.4189	(0.238)	0	0	0
2015/08/28	2037	04/02/2016	8.76	Put	Bond Future	2,237.5500	2.2375	2,231.7800	2.2318	(0.258)	0	0	0
2015/08/28	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2037	05/05/2016	9.00	Put	Bond Future	457.0500	0.4570	452.7800	0.4528	(0.934)	0	0	0
2015/08/28	2037	05/05/2016			Bond Future	9.0511	97.1955	9.0506	97.1997	(0.005)	0.0000	0.0000	0
2015/08/28	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2037	05/05/2016	8.99	Put	Bond Future	546.9300	0.5469	542.6600	0.5427	(0.781)	0	0	0
2015/08/28	2037	05/05/2016	9.01	Put	Bond Future	367.3000	0.3673	363.0300	0.3630	(1.163)	0	0	0
2015/08/28	2038	05/11/2015			Bond Future	126.3794	126.3794	126.3810	126.3810	0.001	0.0000	0.0000	7,020
2015/08/28	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2038	05/11/2015	133.99	Put	Bond Future	7,610.5500	7.6105	7,609.0000	7.6090	(0.020)	0	0	0
2015/08/28	2038	05/11/2015	134.01	Put	Bond Future	7,630.5500	7.6305	7,629.0000	7.6290	(0.020)	0	0	0
2015/08/28	2038	05/11/2015	134.00	Put	Bond Future	7,620.5500	7.6205	7,619.0000	7.6190	(0.020)	0	0	0
2015/08/28	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2038	04/02/2016			Bond Future	127.1591	127.1591	127.1615	127.1615	0.002	0.0000	0.0000	0
2015/08/28	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2038	04/02/2016	130.99	Put	Bond Future	3,830.9000	3.8309	3,828.4700	3.8285	(0.063)	0	0	0
2015/08/28	2038	04/02/2016	131.01	Put	Bond Future	3,850.9000	3.8509	3,848.4700	3.8485	(0.063)	0	0	0
2015/08/28	2038	04/02/2016	131.00	Put	Bond Future	3,840.9000	3.8409	3,838.4700	3.8385	(0.063)	0	0	0
2015/08/28	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	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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2015/08/28	2044	05/11/2015			Bond Future	8.9983	99.8726	8.9977	99.8780	(0.006)	0.0000	0.0000	17,432
2015/08/28	2044	05/11/2015	8.24	Put	Bond Future	8,086.4200	8.0864	8,081.0400	8.0810	(0.067)	0	0	0
2015/08/28	2044	05/11/2015	8.26	Put	Bond Future	7,858.8600	7.8589	7,853.4800	7.8535	(0.068)	0	0	0
2015/08/28	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2044	05/11/2015	8.25	Put	Bond Future	7,972.5300	7.9725	7,967.1500	7.9672	(0.067)	0	0	0
2015/08/28	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2044	04/02/2016	8.99	Put	Bond Future	585.5300	0.5855	579.4200	0.5794	(1.043)	0	0	0
2015/08/28	2044	04/02/2016			Bond Future	9.0491	97.1848	9.0485	97.1909	(0.007)	0.0000	0.0000	0
2015/08/28	2044	04/02/2016	9.01	Put	Bond Future	386.6100	0.3866	380.5000	0.3805	(1.580)	0	0	0
2015/08/28	2044	04/02/2016	9.00	Put	Bond Future	485.9800	0.4860	479.8700	0.4799	(1.257)	0	0	0
2015/08/28	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2044	05/05/2016	8.99	Put	Bond Future	1,024.7400	1.0247	1,020.2500	1.0203	(0.438)	0	0	0
2015/08/28	2044	05/05/2016			Bond Future	9.0940	98.9188	9.0935	98.9233	(0.005)	0.0000	0.0000	0
2015/08/28	2044	05/05/2016	9.01	Put	Bond Future	826.1800	0.8262	821.6900	0.8217	(0.543)	0	0	0
2015/08/28	2044	05/05/2016	9.00	Put	Bond Future	925.3700	0.9254	920.8800	0.9209	(0.485)	0	0	0
2015/08/28	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2046	05/11/2015			Bond Future	125.8179	125.8179	125.8195	125.8195	0.001	0.0000	0.0000	6,062
2015/08/28	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2046	05/11/2015	132.99	Put	Bond Future	7,172.1100	7.1721	7,170.4700	7.1705	(0.023)	0	0	0
2015/08/28	2046	05/11/2015	133.01	Put	Bond Future	7,192.1100	7.1921	7,190.4700	7.1905	(0.023)	0	0	0
2015/08/28	2046	05/11/2015	133.00	Put	Bond Future	7,182.1100	7.1821	7,180.4700	7.1805	(0.023)	0	0	0
2015/08/28	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2046	04/02/2016			Bond Future	127.9626	127.9626	127.9653	127.9653	0.002	0.0000	0.0000	0
2015/08/28	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2046	04/02/2016	127.99	Put	Bond Future	27.4400	0.0274	24.7000	0.0247	(9.985)	0	0	0
2015/08/28	2046	04/02/2016	128.01	Put	Bond Future	47.4400	0.0474	44.7000	0.0447	(5.776)	0	0	0
2015/08/28	2046	04/02/2016	128.00	Put	Bond Future	37.4400	0.0374	34.7000	0.0347	(7.318)	0	0	0
2015/08/28	2050	05/11/2015			Bond Future	133.8501	133.8501	133.8520	133.8520	0.001	0.0000	0.0000	4,911
2015/08/28	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2050	05/11/2015	144.99	Put	Bond Future	11,139.8800	11.1399	11,137.9700	11.1380	(0.017)	0	0	0
2015/08/28	2050	05/11/2015	145.01	Put	Bond Future	11,159.8800	11.1599	11,157.9700	11.1580	(0.017)	0	0	0
2015/08/28	2050	05/11/2015	145.00	Put	Bond Future	11,149.8800	11.1499	11,147.9700	11.1480	(0.017)	0	0	0
2015/08/28	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2050	04/02/2016			Bond Future	134.5971	134.5971	134.6000	134.6000	0.002	0.0000	0.0000	0
2015/08/28	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2050	04/02/2016	137.99	Put	Bond Future	3,392.9000	3.3929	3,390.0200	3.3900	(0.085)	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
2015/08/28	2050	04/02/2016	138.01	Put	Bond Future	3,412.9000	3.4129	3,410.0200	3.4100	(0.084)	0	0	0
2015/08/28	2050	04/02/2016	138.00	Put	Bond Future	3,402.9000	3.4029	3,400.0200	3.4000	(0.085)	0	0	0
2015/08/28	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	AL37	05/11/2015			Index Future	465.0520	465.0520	465.0120	465.0120	(0.009)	0.0000	0.0000	3
2015/08/28	AL37	04/02/2016			Index Future	472.9420	472.9420	472.9030	472.9030	(0.008)	0.0000	0.0000	0
2015/08/28	AL7T	05/11/2015			Index Future	547.3930	547.3930	547.3760	547.3760	(0.003)	0.0000	0.0000	1
2015/08/28	AL7T	04/02/2016			Index Future	556.6790	556.6790	556.6650	556.6650	(0.003)	0.0000	0.0000	0
2015/08/28	ALBI	05/11/2015			Index Future	500.5970	500.5970	500.5830	500.5830	(0.003)	0.0000	0.0000	456
2015/08/28	ALBI	04/02/2016			Index Future	509.0890	509.0890	509.0790	509.0790	(0.002)	0.0000	0.0000	146
2015/08/28	ALBI	05/05/2016			Index Future	518.1620	518.1620	518.1430	518.1430	(0.004)	0.0000	0.0000	0
2015/08/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	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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2015/08/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/08/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	EL28	05/11/2015	126.99	Put	Bond Future	621.6400	0.6216	481.6500	0.4816	(22.519)	0	0	0
2015/08/28	EL28	05/11/2015			Bond Future	126.3684	126.3684	126.5083	126.5083	0.111	0.0000	0.0000	0
2015/08/28	EL28	05/11/2015	127.01	Put	Bond Future	641.6400	0.6416	501.6500	0.5016	(21.818)	0	0	0
2015/08/28	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	EL28	05/11/2015	127.00	Put	Bond Future	631.6400	0.6316	491.6500	0.4916	(22.163)	0	0	0
2015/08/28	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	EL28	04/02/2016	128.99	Put	Bond Future	467.3100	0.4673	324.1600	0.3242	(30.633)	0	0	0
2015/08/28	EL28	04/02/2016			Bond Future	128.5227	128.5227	128.6658	128.6658	0.111	0.0000	0.0000	0
2015/08/28	EL28	04/02/2016	129.01	Put	Bond Future	487.3100	0.4873	344.1600	0.3442	(29.376)	0	0	0
2015/08/28	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	EL28	04/02/2016	129.00	Put	Bond Future	477.3100	0.4773	334.1600	0.3342	(29.991)	0	0	0
2015/08/28	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	05/11/2015	9.00	Put	Bond Future	6,472.2500	6.4723	6,465.8300	6.4658	(0.099)	0	0	0
2015/08/28	ES33	05/11/2015			Bond Future	9.8649	81.4611	9.8640	81.4676	(0.009)	0.0000	0.0000	6,441
2015/08/28	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	05/11/2015	8.99	Put	Bond Future	6,551.5800	6.5516	6,545.1600	6.5452	(0.098)	0	0	0
2015/08/28	ES33	05/11/2015	9.01	Put	Bond Future	6,393.0200	6.3930	6,386.6000	6.3866	(0.100)	0	0	0
2015/08/28	ES33	04/02/2016	10.01	Call	Bond Future	407.8500	0.4078	414.8800	0.4149	1.724	0	0	0
2015/08/28	ES33	04/02/2016			Bond Future	9.9511	82.8433	9.9501	82.8504	(0.010)	0.0000	0.0000	0
2015/08/28	ES33	04/02/2016	9.99	Call	Bond Future	269.7200	0.2697	276.7500	0.2768	2.606	0	0	0
2015/08/28	ES33	04/02/2016	10.00	Call	Bond Future	338.8300	0.3388	345.8600	0.3459	2.075	0	0	0
2015/08/28	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	05/05/2016			Bond Future	10.0280	80.5298	10.0271	80.5356	(0.008)	0.0000	0.0000	0
2015/08/28	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	ES33	05/05/2016	9.99	Put	Bond Future	261.0700	0.2611	255.3100	0.2553	(2.206)	0	0	0
2015/08/28	ES33	05/05/2016	10.01	Put	Bond Future	123.4300	0.1234	117.6700	0.1177	(4.667)	0	0	0
2015/08/28	ES33	05/05/2016	10.00	Put	Bond Future	192.2000	0.1922	186.4400	0.1864	(2.997)	0	0	0
2015/08/28	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	GOVI	05/11/2015			GOVI	497.0010	497.0010	496.9890	496.9890	(0.002)	0.0000	0.0000	442
2015/08/28	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	GOVI	05/11/2015	529.99	Put	GOVI	329,890.0000	32.9890	330,010.0000	33.0010	0.036	0	0	0
2015/08/28	GOVI	05/11/2015	530.01	Put	GOVI	330,090.0000	33.0090	330,210.0000	33.0210	0.036	0	0	0

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2015/08/28	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	GOVI	05/11/2015	530.00	Put	GOVI	329,990.0000	32.9990	330,110.0000	33.0110	0.036	0	0	0
2015/08/28	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	GOVI	04/02/2016			GOVI	505.4320	505.4320	505.4230	505.4230	(0.002)	0.0000	0.0000	26
2015/08/28	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	GOVI	04/02/2016	511.99	Put	GOVI	65,580.0000	6.5580	65,670.0000	6.5670	0.137	0	0	0
2015/08/28	GOVI	04/02/2016	512.01	Put	GOVI	65,780.0000	6.5780	65,870.0000	6.5870	0.137	0	0	0
2015/08/28	GOVI	04/02/2016	512.00	Put	GOVI	65,680.0000	6.5680	65,770.0000	6.5770	0.137	0	0	0
2015/08/28	GOVI	05/05/2016	518.01	Put	GOVI	35,710.0000	3.5710	35,880.0000	3.5880	0.476	0	0	0
2015/08/28	GOVI	05/05/2016			GOVI	514.4390	514.4390	514.4220	514.4220	(0.003)	0.0000	0.0000	0
2015/08/28	GOVI	05/05/2016	518.00	Put	GOVI	35,610.0000	3.5610	35,780.0000	3.5780	0.477	0	0	0
2015/08/28	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	GOVI	05/05/2016	517.99	Put	GOVI	35,510.0000	3.5510	35,680.0000	3.5680	0.479	0	0	0
2015/08/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/28	IGOV	05/11/2015			Index Future	232.8920	232.8920	232.5460	232.5460	(0.149)	0.0000	0.0000	973
2015/08/28	IGOV	04/02/2016			Index Future	236.8620	236.8620	236.5110	236.5110	(0.148)	0.0000	0.0000	82
2015/08/28	IGOV	05/05/2016			Index Future	241.1010	241.1010	240.7410	240.7410	(0.149)	0.0000	0.0000	0
2015/08/28	ILBI	05/11/2015			Index Future	631.3270	631.3270	630.4010	630.4010	(0.147)	0.0000	0.0000	0
2015/08/28	ILBI	04/02/2016			Index Future	642.1430	642.1430	641.1990	641.1990	(0.147)	0.0000	0.0000	160
2015/08/28	IS01	19/12/2016			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	IS02	18/12/2017			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	IS05	17/12/2020			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	IS10	17/12/2025			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/28	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/08/28	JBAF	21/10/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/08/28	JBAF	18/11/2015			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0

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2015/08/28	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/08/28	JBAF	20/01/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2015/08/28	JBAF	17/02/2016			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,000
2015/08/28	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/08/28	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2015/08/28	JBAF	21/09/2016			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2015/08/28	JBAF	21/12/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2015/08/28	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2015/08/28	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2015/08/28	R023	05/11/2015			Bond Future	8.2129	98.9962	8.2174	98.9722	0.055	0.0000	0.0000	14,805
2015/08/28	R023	05/11/2015	7.99	Put	Bond Future	1,968.1800	1.9682	1,975.0000	1.9750	0.347	0	0	0
2015/08/28	R023	05/11/2015	8.01	Put	Bond Future	1,899.4100	1.8994	1,905.8100	1.9058	0.337	0	0	0
2015/08/28	R023	05/11/2015	7.99	Call	Bond Future	771.2500	0.7713	754.0900	0.7541	(2.225)	0	0	0
2015/08/28	R023	05/11/2015	8.00	Put	Bond Future	1,933.6100	1.9336	1,940.2300	1.9402	0.342	0	0	0
2015/08/28	R023	05/11/2015	8.00	Call	Bond Future	790.7700	0.7908	773.4100	0.7734	(2.195)	0	0	0
2015/08/28	R023	05/11/2015	8.01	Call	Bond Future	810.6300	0.8106	793.0500	0.7931	(2.169)	0	0	0
2015/08/28	R023	04/02/2016	8.01	Put	Bond Future	2,586.7200	2.5867	2,596.0200	2.5960	0.360	0	0	0
2015/08/28	R023	04/02/2016			Bond Future	8.2792	100.6757	8.2838	100.6520	0.056	0.0000	0.0000	1,050
2015/08/28	R023	04/02/2016	8.00	Put	Bond Future	2,619.2900	2.6193	2,628.7200	2.6287	0.360	0	0	0
2015/08/28	R023	04/02/2016	8.01	Call	Bond Future	1,181.8700	1.1819	1,167.3900	1.1674	(1.225)	0	0	0
2015/08/28	R023	04/02/2016	7.99	Call	Bond Future	1,141.9000	1.1419	1,127.6900	1.1277	(1.244)	0	0	0
2015/08/28	R023	04/02/2016	8.00	Call	Bond Future	1,161.7800	1.1618	1,147.4300	1.1474	(1.235)	0	0	0
2015/08/28	R023	04/02/2016	7.99	Put	Bond Future	2,652.1100	2.6521	2,661.6800	2.6617	0.361	0	0	0
2015/08/28	R023	05/05/2016			Bond Future	8.3261	98.5417	8.3312	98.5159	0.062	0.0000	0.0000	0
2015/08/28	R023	05/05/2016	8.24	Put	Bond Future	2,533.2600	2.5333	2,542.0900	2.5421	0.349	0	0	0
2015/08/28	R023	05/05/2016	8.26	Put	Bond Future	2,481.8700	2.4819	2,490.5200	2.4905	0.349	0	0	0
2015/08/28	R023	05/05/2016	8.24	Call	Bond Future	2,099.5300	2.0995	2,082.5300	2.0825	(0.810)	0	0	0
2015/08/28	R023	05/05/2016	8.25	Put	Bond Future	2,506.9800	2.5070	2,515.7200	2.5157	0.349	0	0	0
2015/08/28	R023	05/05/2016	8.25	Call	Bond Future	2,123.7500	2.1238	2,106.6600	2.1067	(0.805)	0	0	0
2015/08/28	R023	05/05/2016	8.26	Call	Bond Future	2,149.1100	2.1491	2,131.9300	2.1319	(0.799)	0	0	0
2015/08/28	R186	05/11/2015	7.75	Put	Bond Future	5,491.1500	5.4912	5,478.9100	5.4789	(0.223)	0	0	0
2015/08/28	R186	05/11/2015	8.24	Call	Bond Future	1,478.7700	1.4788	1,466.8600	1.4669	(0.805)	0	0	0
2015/08/28	R186	05/11/2015	8.25	Put	Bond Future	2,537.0300	2.5370	2,520.4600	2.5205	(0.653)	0	0	8,650
2015/08/28	R186	05/11/2015	8.45	Call	Bond Future	2,287.7300	2.2877	2,276.0500	2.2760	(0.511)	0	0	0
2015/08/28	R186	05/11/2015	8.75	Call	Bond Future	3,772.3900	3.7724	3,763.3700	3.7634	(0.239)	0	0	0
2015/08/28	R186	05/11/2015	8.85	Put	Bond Future	717.0600	0.7171	704.6700	0.7047	(1.728)	0	0	2,283
2015/08/28	R186	05/11/2015			Bond Future	8.3795	119.1963	8.3789	119.2009	(0.007)	0.0000	0.0000	32,572
2015/08/28	R186	05/11/2015	9.00	Put	Bond Future	493.9800	0.4940	483.6300	0.4836	(2.095)	0	0	2,600
2015/08/28	R186	05/11/2015	8.24	Put	Bond Future	2,583.4400	2.5834	2,566.8900	2.5669	(0.641)	0	0	0
2015/08/28	R186	05/11/2015	8.35	Put	Bond Future	2,109.4100	2.1094	2,092.7900	2.0928	(0.788)	0	0	9,430
2015/08/28	R186	05/11/2015	8.22	Call	Bond Future	1,413.8900	1.4139	1,402.0300	1.4020	(0.839)	0	0	0
2015/08/28	R186	05/11/2015	8.55	Put	Bond Future	1,412.7100	1.4127	1,397.0200	1.3970	(1.111)	0	0	4,667
2015/08/28	R186	05/11/2015	8.26	Put	Bond Future	2,491.7800	2.4918	2,475.1900	2.4752	(0.666)	0	0	0
2015/08/28	R186	05/11/2015	8.50	Put	Bond Future	1,567.5600	1.5676	1,551.5200	1.5515	(1.023)	0	0	4,666
2015/08/28	R186	05/11/2015	7.73	Call	Bond Future	366.1700	0.3662	358.8200	0.3588	(2.007)	0	0	169
2015/08/28	R186	05/11/2015	7.86	Call	Bond Future	551.2200	0.5512	542.2500	0.5423	(1.627)	0	0	674

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
2015/08/28	R186	05/11/2015	8.35	Call	Bond Future	1,876.8200	1.8768	1,864.8400	1.8648	(0.638)	0	0	843
2015/08/28	R186	05/11/2015	8.45	Put	Bond Future	1,735.2500	1.7353	1,718.9300	1.7189	(0.940)	0	0	6,308
2015/08/28	R186	05/11/2015	8.75	Put	Bond Future	908.0900	0.9081	894.4300	0.8944	(1.504)	0	0	10,000
2015/08/28	R186	05/11/2015	8.85	Call	Bond Future	4,337.7600	4.3378	4,330.0100	4.3300	(0.179)	0	0	0
2015/08/28	R186	05/11/2015	9.00	Call	Bond Future	5,236.2200	5.2362	5,230.5100	5.2305	(0.109)	0	0	0
2015/08/28	R186	05/11/2015	7.73	Put	Bond Future	5,633.5100	5.6335	5,621.5200	5.6215	(0.213)	0	0	0
2015/08/28	R186	05/11/2015	7.75	Call	Bond Future	390.8300	0.3908	383.2300	0.3832	(1.945)	0	0	1,200
2015/08/28	R186	05/11/2015	7.86	Put	Bond Future	4,738.5100	4.7385	4,724.9000	4.7249	(0.287)	0	0	0
2015/08/28	R186	05/11/2015	8.25	Call	Bond Future	1,512.0100	1.5120	1,500.0800	1.5001	(0.789)	0	0	0
2015/08/28	R186	05/11/2015	8.22	Put	Bond Future	2,678.0800	2.6781	2,661.5800	2.6616	(0.616)	0	0	1,090
2015/08/28	R186	05/11/2015	8.55	Call	Bond Future	2,742.9800	2.7430	2,731.9300	2.7319	(0.403)	0	0	0
2015/08/28	R186	05/11/2015	8.26	Call	Bond Future	1,546.3400	1.5463	1,534.3900	1.5344	(0.773)	0	0	0
2015/08/28	R186	05/11/2015	8.50	Call	Bond Future	2,509.8400	2.5098	2,498.4400	2.4984	(0.454)	0	0	650
2015/08/28	R186	04/02/2016	7.50	Call	Bond Future	554.1100	0.5541	549.7600	0.5498	(0.785)	0	0	0
2015/08/28	R186	04/02/2016			Bond Future	8.4345	115.9202	8.4338	115.9256	(0.008)	0.0000	0.0000	5,365
2015/08/28	R186	04/02/2016	7.51	Call	Bond Future	566.6800	0.5667	562.2800	0.5623	(0.776)	0	0	0
2015/08/28	R186	04/02/2016	8.75	Call	Bond Future	4,268.0700	4.2681	4,262.9400	4.2629	(0.120)	0	0	0
2015/08/28	R186	04/02/2016	7.50	Put	Bond Future	8,073.2800	8.0733	8,063.5400	8.0635	(0.121)	0	0	0
2015/08/28	R186	04/02/2016	7.49	Call	Bond Future	542.3100	0.5423	538.0000	0.5380	(0.795)	0	0	0
2015/08/28	R186	04/02/2016	7.49	Put	Bond Future	8,145.5000	8.1455	8,135.8000	8.1358	(0.119)	0	0	0
2015/08/28	R186	04/02/2016	7.51	Put	Bond Future	8,001.9100	8.0019	7,992.1200	7.9921	(0.122)	0	0	0
2015/08/28	R186	04/02/2016	8.75	Put	Bond Future	1,871.6200	1.8716	1,861.1000	1.8611	(0.562)	0	0	6,700
2015/08/28	R186	05/05/2016			Bond Future	8.4792	117.9878	8.4787	117.9914	(0.006)	0.0000	0.0000	0
2015/08/28	R186	05/05/2016	8.34	Call	Bond Future	3,128.3000	3.1283	3,122.8000	3.1228	(0.176)	0	0	0
2015/08/28	R186	05/05/2016	8.35	Call	Bond Future	3,163.1200	3.1631	3,157.6300	3.1576	(0.174)	0	0	0
2015/08/28	R186	05/05/2016	8.33	Call	Bond Future	3,093.7000	3.0937	3,088.1900	3.0882	(0.178)	0	0	0
2015/08/28	R186	05/05/2016	8.35	Put	Bond Future	4,144.4100	4.1444	4,135.3700	4.1354	(0.218)	0	0	0
2015/08/28	R186	05/05/2016	7.56	Put	Bond Future	8,337.6600	8.3377	8,329.6700	8.3297	(0.096)	0	0	0
2015/08/28	R186	05/05/2016	8.34	Put	Bond Future	4,186.0400	4.1860	4,176.9900	4.1770	(0.216)	0	0	0
2015/08/28	R186	05/05/2016	7.56	Call	Bond Future	1,099.3000	1.0993	1,094.8600	1.0949	(0.404)	0	0	0
2015/08/28	R186	05/05/2016	8.33	Put	Bond Future	4,227.9500	4.2280	4,218.8900	4.2189	(0.214)	0	0	0
2015/08/28	R186	04/08/2016	8.51	Put	Bond Future	4,223.3500	4.2233	4,215.6000	4.2156	(0.184)	0	0	0
2015/08/28	R186	04/08/2016			Bond Future	8.5209	114.8575	8.5204	114.8609	(0.005)	0.0000	0.0000	0
2015/08/28	R186	04/08/2016	8.50	Put	Bond Future	4,258.9800	4.2590	4,251.2200	4.2512	(0.182)	0	0	0
2015/08/28	R186	04/08/2016	8.51	Call	Bond Future	4,142.8600	4.1429	4,138.5200	4.1385	(0.105)	0	0	0
2015/08/28	R186	04/08/2016	8.49	Call	Bond Future	4,067.8300	4.0678	4,063.4800	4.0635	(0.107)	0	0	0
2015/08/28	R186	04/08/2016	8.50	Call	Bond Future	4,104.3700	4.1044	4,100.0200	4.1000	(0.106)	0	0	0
2015/08/28	R186	04/08/2016	8.49	Put	Bond Future	4,296.6200	4.2966	4,288.8600	4.2889	(0.181)	0	0	0
2015/08/28	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R197	05/11/2015			Bond Future	294.7531	294.7531	294.9564	294.9564	0.069	0.0000	0.0000	927
2015/08/28	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R197	05/11/2015	294.99	Put	Bond Future	236.9000	0.2369	33.6400	0.0336	(85.800)	0	0	0
2015/08/28	R197	05/11/2015	295.01	Put	Bond Future	256.9000	0.2569	53.6400	0.0536	(79.120)	0	0	0
2015/08/28	R197	05/11/2015	295.00	Put	Bond Future	246.9000	0.2469	43.6400	0.0436	(82.325)	0	0	0
2015/08/28	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R197	04/02/2016			Bond Future	293.4227	293.4227	293.6314	293.6314	0.071	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
2015/08/28	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R197	04/02/2016	296.99	Put	Bond Future	3,567.2600	3.5673	3,358.6300	3.3586	(5.848)	0	0	0
2015/08/28	R197	04/02/2016	297.01	Put	Bond Future	3,587.2600	3.5873	3,378.6300	3.3786	(5.816)	0	0	0
2015/08/28	R197	04/02/2016	297.00	Put	Bond Future	3,577.2600	3.5773	3,368.6300	3.3686	(5.832)	0	0	0
2015/08/28	R202	05/11/2015			Bond Future	241.7923	241.7923	239.7660	239.7660	(0.838)	0.0000	0.0000	53,321
2015/08/28	R202	05/11/2015	245.99	Put	Bond Future	4,197.6800	4.1977	6,224.0400	6.2240	48.273	0	0	0
2015/08/28	R202	05/11/2015	246.01	Put	Bond Future	4,217.6800	4.2177	6,244.0400	6.2440	48.044	0	0	0
2015/08/28	R202	05/11/2015	246.00	Put	Bond Future	4,207.6800	4.2077	6,234.0400	6.2340	48.159	0	0	0
2015/08/28	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R202	04/02/2016			Bond Future	242.5386	242.5386	240.4794	240.4794	(0.849)	0.0000	0.0000	0
2015/08/28	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R202	04/02/2016	239.99	Call	Bond Future	2,548.5600	2.5486	489.4500	0.4895	(80.795)	0	0	0
2015/08/28	R202	04/02/2016	240.00	Call	Bond Future	2,538.5600	2.5386	479.4500	0.4795	(81.113)	0	0	0
2015/08/28	R202	04/02/2016	240.01	Call	Bond Future	2,528.5600	2.5286	469.4500	0.4695	(81.434)	0	0	0
2015/08/28	R203	05/11/2015	5.99	Call	Bond Future	1.4500	0.0014	1.3200	0.0013	(8.966)	0	0	0
2015/08/28	R203	05/11/2015	6.00	Put	Bond Future	2,262.4900	2.2625	2,270.9800	2.2710	0.375	0	0	0
2015/08/28	R203	05/11/2015			Bond Future	7.2967	102.8726	7.3017	102.8640	0.069	0.0000	0.0000	15,250
2015/08/28	R203	05/11/2015	6.00	Call	Bond Future	1.5400	0.0015	1.4000	0.0014	(9.091)	0	0	0
2015/08/28	R203	05/11/2015	6.01	Call	Bond Future	1.6400	0.0016	1.4900	0.0015	(9.146)	0	0	0
2015/08/28	R203	05/11/2015	5.99	Put	Bond Future	2,280.0900	2.2801	2,288.5900	2.2886	0.373	0	0	0
2015/08/28	R203	05/11/2015	6.01	Put	Bond Future	2,244.9000	2.2449	2,253.3800	2.2534	0.378	0	0	0
2015/08/28	R203	04/02/2016	7.25	Put	Bond Future	438.5400	0.4385	442.2900	0.4423	0.855	0	0	0
2015/08/28	R203	04/02/2016	7.26	Put	Bond Future	430.0600	0.4301	433.7500	0.4338	0.858	0	0	0
2015/08/28	R203	04/02/2016			Bond Future	7.3731	104.6181	7.3786	104.6100	0.074	0.0000	0.0000	0
2015/08/28	R203	04/02/2016	7.26	Call	Bond Future	260.8100	0.2608	256.3400	0.2563	(1.714)	0	0	0
2015/08/28	R203	04/02/2016	7.24	Call	Bond Future	247.9000	0.2479	243.5600	0.2436	(1.751)	0	0	0
2015/08/28	R203	04/02/2016	7.25	Call	Bond Future	254.3100	0.2543	249.9000	0.2499	(1.734)	0	0	0
2015/08/28	R203	04/02/2016	7.24	Put	Bond Future	447.1200	0.4471	450.9400	0.4509	0.854	0	0	0
2015/08/28	R203	05/05/2016	7.25	Put	Bond Future	612.4100	0.6124	617.0000	0.6170	0.749	0	0	0
2015/08/28	R203	05/05/2016			Bond Future	7.3981	102.3137	7.4060	102.3037	0.107	0.0000	0.0000	0
2015/08/28	R203	05/05/2016	7.26	Call	Bond Future	429.7500	0.4298	424.2600	0.4243	(1.277)	0	0	0
2015/08/28	R203	05/05/2016	7.24	Call	Bond Future	417.8800	0.4179	412.4700	0.4125	(1.295)	0	0	0
2015/08/28	R203	05/05/2016	7.25	Call	Bond Future	423.7900	0.4238	418.3400	0.4183	(1.286)	0	0	0
2015/08/28	R203	05/05/2016	7.24	Put	Bond Future	619.2600	0.6193	623.8900	0.6239	0.748	0	0	0
2015/08/28	R203	05/05/2016	7.26	Put	Bond Future	605.6200	0.6056	610.1700	0.6102	0.751	0	0	0
2015/08/28	R204	05/11/2015			Bond Future	7.6357	104.0832	7.6403	104.0704	0.061	0.0000	0.0000	18,040
2015/08/28	R204	05/11/2015	6.25	Call	Bond Future	2.2400	0.0022	2.0300	0.0020	(9.375)	0	0	0
2015/08/28	R204	05/11/2015	6.24	Put	Bond Future	3,921.1800	3.9212	3,933.7300	3.9337	0.320	0	0	0
2015/08/28	R204	05/11/2015	6.26	Put	Bond Future	3,863.9600	3.8640	3,876.5000	3.8765	0.325	0	0	0
2015/08/28	R204	05/11/2015	6.25	Put	Bond Future	3,892.5700	3.8926	3,905.1100	3.9051	0.322	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
2015/08/28	R204	05/11/2015	6.26	Call	Bond Future	2.3700	0.0024	2.1600	0.0022	(8.861)	0	0	0
2015/08/28	R204	05/11/2015	6.24	Call	Bond Future	2.1100	0.0021	1.9100	0.0019	(9.479)	0	0	0
2015/08/28	R204	04/02/2016	7.50	Call	Bond Future	496.9500	0.4970	489.9800	0.4900	(1.403)	0	0	0
2015/08/28	R204	04/02/2016			Bond Future	7.7093	101.8122	7.7142	101.7999	0.063	0.0000	0.0000	0
2015/08/28	R204	04/02/2016	7.51	Call	Bond Future	507.0500	0.5070	500.0100	0.5000	(1.388)	0	0	0
2015/08/28	R204	04/02/2016	7.49	Put	Bond Future	1,045.6300	1.0456	1,051.0800	1.0511	0.521	0	0	0
2015/08/28	R204	04/02/2016	7.51	Put	Bond Future	1,014.8300	1.0148	1,020.1300	1.0201	0.522	0	0	0
2015/08/28	R204	04/02/2016	7.49	Call	Bond Future	486.7300	0.4867	479.8400	0.4798	(1.416)	0	0	0
2015/08/28	R204	04/02/2016	7.50	Put	Bond Future	1,030.2900	1.0303	1,035.6600	1.0357	0.521	0	0	0
2015/08/28	R204	05/05/2016	7.75	Call	Bond Future	1,009.2900	1.0093	1,000.1300	1.0001	(0.908)	0	0	0
2015/08/28	R204	05/05/2016			Bond Future	7.7595	103.6280	7.7656	103.6137	0.079	0.0000	0.0000	0
2015/08/28	R204	05/05/2016	7.76	Call	Bond Future	1,021.5100	1.0215	1,012.2900	1.0123	(0.903)	0	0	0
2015/08/28	R204	05/05/2016	7.74	Put	Bond Future	1,042.6500	1.0427	1,047.8100	1.0478	0.495	0	0	0
2015/08/28	R204	05/05/2016	7.76	Put	Bond Future	1,020.2700	1.0203	1,025.3200	1.0253	0.495	0	0	0
2015/08/28	R204	05/05/2016	7.74	Call	Bond Future	997.1600	0.9972	988.0500	0.9881	(0.914)	0	0	0
2015/08/28	R204	05/05/2016	7.75	Put	Bond Future	1,031.4100	1.0314	1,036.5200	1.0365	0.495	0	0	0
2015/08/28	R207	05/11/2015	7.76	Call	Bond Future	590.2400	0.5902	585.6900	0.5857	(0.771)	0	0	0
2015/08/28	R207	05/11/2015			Bond Future	7.8905	100.0655	7.8898	100.0679	(0.009)	0.0000	0.0000	44,051
2015/08/28	R207	05/11/2015	7.74	Call	Bond Future	561.6000	0.5616	557.0600	0.5571	(0.808)	0	0	0
2015/08/28	R207	05/11/2015	7.50	Call	Bond Future	289.3000	0.2893	285.4300	0.2854	(1.338)	0	0	19
2015/08/28	R207	05/11/2015	7.75	Call	Bond Future	575.7200	0.5757	571.1700	0.5712	(0.790)	0	0	0
2015/08/28	R207	05/11/2015	7.43	Call	Bond Future	231.9000	0.2319	228.3600	0.2284	(1.527)	0	0	53
2015/08/28	R207	05/11/2015	7.74	Put	Bond Future	1,083.3600	1.0834	1,076.4000	1.0764	(0.642)	0	0	0
2015/08/28	R207	05/11/2015	7.43	Put	Bond Future	1,839.2400	1.8392	1,833.2800	1.8333	(0.324)	0	0	0
2015/08/28	R207	05/11/2015	7.76	Put	Bond Future	1,042.4600	1.0425	1,035.4900	1.0355	(0.669)	0	0	0
2015/08/28	R207	05/11/2015	7.50	Put	Bond Future	1,650.2400	1.6502	1,643.9500	1.6440	(0.381)	0	0	0
2015/08/28	R207	05/11/2015	7.75	Put	Bond Future	1,062.7000	1.0627	1,055.7300	1.0557	(0.656)	0	0	0
2015/08/28	R207	04/02/2016	7.49	Put	Bond Future	1,999.3400	1.9993	1,994.4300	1.9944	(0.246)	0	0	0
2015/08/28	R207	04/02/2016	7.27	Put	Bond Future	2,562.7500	2.5627	2,558.1100	2.5581	(0.181)	0	0	0
2015/08/28	R207	04/02/2016			Bond Future	7.9634	98.1215	7.9625	98.1245	(0.012)	0.0000	0.0000	0
2015/08/28	R207	04/02/2016	7.51	Put	Bond Future	1,951.7400	1.9517	1,946.8200	1.9468	(0.252)	0	0	0
2015/08/28	R207	04/02/2016	7.27	Call	Bond Future	261.2400	0.2612	259.6800	0.2597	(0.597)	0	0	43
2015/08/28	R207	04/02/2016	7.50	Call	Bond Future	444.6100	0.4446	442.7700	0.4428	(0.414)	0	0	19
2015/08/28	R207	04/02/2016	7.51	Call	Bond Future	454.2300	0.4542	452.3900	0.4524	(0.405)	0	0	0
2015/08/28	R207	04/02/2016	7.49	Call	Bond Future	435.1300	0.4351	433.3000	0.4333	(0.421)	0	0	0
2015/08/28	R207	04/02/2016	7.50	Put	Bond Future	1,975.4600	1.9755	1,970.5400	1.9705	(0.249)	0	0	0
2015/08/28	R207	05/05/2016	7.86	Put	Bond Future	1,645.1800	1.6452	1,641.6500	1.6416	(0.215)	0	0	0
2015/08/28	R207	05/05/2016			Bond Future	8.0230	99.8716	8.0225	99.8731	(0.006)	0.0000	0.0000	0
2015/08/28	R207	05/05/2016	7.85	Put	Bond Future	1,662.1400	1.6621	1,658.6200	1.6586	(0.212)	0	0	0
2015/08/28	R207	05/05/2016	7.56	Put	Bond Future	2,205.6100	2.2056	2,202.1600	2.2022	(0.156)	0	0	0
2015/08/28	R207	05/05/2016	7.84	Put	Bond Future	1,679.2300	1.6792	1,675.7000	1.6757	(0.210)	0	0	0
2015/08/28	R207	05/05/2016	7.56	Call	Bond Future	762.5500	0.7625	760.5800	0.7606	(0.258)	0	0	43
2015/08/28	R207	05/05/2016	7.85	Call	Bond Future	1,126.0200	1.1260	1,123.9800	1.1240	(0.181)	0	0	0
2015/08/28	R207	05/05/2016	7.86	Call	Bond Future	1,140.1500	1.1402	1,138.1000	1.1381	(0.180)	0	0	0
2015/08/28	R207	05/05/2016	7.84	Call	Bond Future	1,112.0000	1.1120	1,109.9500	1.1100	(0.184)	0	0	0
2015/08/28	R207	04/08/2016			Bond Future	8.0780	98.0658	8.0776	98.0672	(0.006)	0.0000	0.0000	0
2015/08/28	R207	04/08/2016	7.99	Put	Bond Future	1,668.3900	1.6684	1,665.4400	1.6654	(0.177)	0	0	0

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2015/08/28	R207	04/08/2016	8.01	Put	Bond Future	1,638.9900	1.6390	1,636.0600	1.6361	(0.179)	0	0	0
2015/08/28	R207	04/08/2016	8.00	Put	Bond Future	1,653.6500	1.6537	1,650.7100	1.6507	(0.178)	0	0	0
2015/08/28	R207	04/08/2016	8.01	Call	Bond Future	1,441.4000	1.4414	1,439.8300	1.4398	(0.109)	0	0	0
2015/08/28	R207	04/08/2016	7.99	Call	Bond Future	1,412.6200	1.4126	1,411.0300	1.4110	(0.113)	0	0	0
2015/08/28	R207	04/08/2016	8.00	Call	Bond Future	1,426.9700	1.4270	1,425.3900	1.4254	(0.111)	0	0	0
2015/08/28	R208	05/11/2015			Bond Future	8.0149	95.2967	8.0195	95.2778	0.057	0.0000	0.0000	40,396
2015/08/28	R208	05/11/2015	7.74	Put	Bond Future	1,650.1200	1.6501	1,656.8200	1.6568	0.406	0	0	0
2015/08/28	R208	05/11/2015	8.48	Call	Bond Future	2,230.8000	2.2308	2,210.7000	2.2107	(0.901)	0	0	0
2015/08/28	R208	05/11/2015	7.75	Call	Bond Future	510.6200	0.5106	498.2400	0.4982	(2.425)	0	0	0
2015/08/28	R208	05/11/2015	7.76	Call	Bond Future	524.5100	0.5245	511.9600	0.5120	(2.393)	0	0	0
2015/08/28	R208	05/11/2015	7.74	Call	Bond Future	496.8400	0.4968	484.6400	0.4846	(2.456)	0	0	0
2015/08/28	R208	05/11/2015	8.48	Put	Bond Future	318.1800	0.3182	316.9800	0.3170	(0.377)	0	0	2,200
2015/08/28	R208	05/11/2015	7.76	Put	Bond Future	1,593.3300	1.5933	1,599.6800	1.5997	0.399	0	0	0
2015/08/28	R208	05/11/2015	7.75	Put	Bond Future	1,621.6600	1.6217	1,628.1800	1.6282	0.402	0	0	0
2015/08/28	R208	04/02/2016			Bond Future	8.0806	96.9138	8.0853	96.8952	0.058	0.0000	0.0000	0
2015/08/28	R208	04/02/2016	7.74	Put	Bond Future	2,122.7800	2.1228	2,131.2000	2.1312	0.397	0	0	0
2015/08/28	R208	04/02/2016	7.76	Put	Bond Future	2,069.8300	2.0698	2,078.0500	2.0781	0.397	0	0	0
2015/08/28	R208	04/02/2016	7.75	Put	Bond Future	2,096.2000	2.0962	2,104.5200	2.1045	0.397	0	0	0
2015/08/28	R208	04/02/2016	7.76	Call	Bond Future	776.5700	0.7766	766.1900	0.7662	(1.337)	0	0	0
2015/08/28	R208	04/02/2016	7.74	Call	Bond Future	748.1500	0.7481	737.9700	0.7380	(1.361)	0	0	0
2015/08/28	R208	04/02/2016	7.75	Call	Bond Future	762.2700	0.7623	751.9900	0.7520	(1.349)	0	0	0
2015/08/28	R208	05/05/2016	7.99	Call	Bond Future	1,465.4100	1.4654	1,452.6200	1.4526	(0.873)	0	0	0
2015/08/28	R208	05/05/2016	8.00	Put	Bond Future	1,990.6800	1.9907	1,998.3400	1.9983	0.385	0	0	0
2015/08/28	R208	05/05/2016			Bond Future	8.1318	95.2405	8.1372	95.2200	0.066	0.0000	0.0000	0
2015/08/28	R208	05/05/2016	8.00	Call	Bond Future	1,483.1400	1.4831	1,470.2700	1.4703	(0.868)	0	0	0
2015/08/28	R208	05/05/2016	8.01	Call	Bond Future	1,501.6200	1.5016	1,488.6700	1.4887	(0.862)	0	0	0
2015/08/28	R208	05/05/2016	7.99	Put	Bond Future	2,011.5800	2.0116	2,019.3200	2.0193	0.385	0	0	0
2015/08/28	R208	05/05/2016	8.01	Put	Bond Future	1,970.5400	1.9705	1,978.1200	1.9781	0.385	0	0	0
2015/08/28	R209	05/11/2015	7.99	Put	Bond Future	7,454.3000	7.4543	7,445.1600	7.4452	(0.123)	0	0	0
2015/08/28	R209	05/11/2015	9.25	Call	Bond Future	3,643.9800	3.6440	3,634.1400	3.6341	(0.270)	0	0	0
2015/08/28	R209	05/11/2015			Bond Future	8.8881	76.0476	8.8876	76.0517	(0.006)	0.0000	0.0000	24,850
2015/08/28	R209	05/11/2015	8.01	Put	Bond Future	7,294.7700	7.2948	7,285.4000	7.2854	(0.128)	0	0	0
2015/08/28	R209	05/11/2015	9.16	Put	Bond Future	1,190.5900	1.1906	1,175.6800	1.1757	(1.252)	0	0	640
2015/08/28	R209	05/11/2015	7.99	Call	Bond Future	180.9200	0.1809	175.9300	0.1759	(2.758)	0	0	0
2015/08/28	R209	05/11/2015	8.00	Put	Bond Future	7,374.3700	7.3744	7,365.1100	7.3651	(0.126)	0	0	0
2015/08/28	R209	05/11/2015	9.25	Put	Bond Future	984.3500	0.9844	970.3600	0.9704	(1.421)	0	0	900
2015/08/28	R209	05/11/2015	8.50	Put	Bond Future	3,886.8400	3.8868	3,871.7000	3.8717	(0.390)	0	0	0
2015/08/28	R209	05/11/2015	9.00	Put	Bond Future	1,641.5200	1.6415	1,625.4000	1.6254	(0.982)	0	0	500
2015/08/28	R209	05/11/2015	8.00	Call	Bond Future	187.6600	0.1877	182.5500	0.1825	(2.723)	0	0	0
2015/08/28	R209	05/11/2015	8.01	Call	Bond Future	194.5900	0.1946	189.3700	0.1894	(2.683)	0	0	0
2015/08/28	R209	05/11/2015	9.16	Call	Bond Future	3,202.3300	3.2023	3,191.5700	3.1916	(0.336)	0	0	0
2015/08/28	R209	05/11/2015	8.50	Call	Bond Future	866.6300	0.8666	855.6400	0.8556	(1.268)	0	0	900
2015/08/28	R209	05/11/2015	9.00	Call	Bond Future	2,479.4300	2.4794	2,467.4600	2.4675	(0.483)	0	0	0
2015/08/28	R209	04/02/2016	8.74	Call	Bond Future	2,329.5200	2.3295	2,322.3800	2.3224	(0.307)	0	0	0
2015/08/28	R209	04/02/2016	8.75	Put	Bond Future	3,784.8500	3.7849	3,773.0200	3.7730	(0.313)	0	0	0
2015/08/28	R209	04/02/2016			Bond Future	8.9376	77.3380	8.9370	77.3427	(0.007)	0.0000	0.0000	400

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
2015/08/28	R209	04/02/2016	8.75	Call	Bond Future	2,361.6700	2.3617	2,354.5500	2.3546	(0.301)	0	0	0
2015/08/28	R209	04/02/2016	8.76	Call	Bond Future	2,394.0900	2.3941	2,386.9700	2.3870	(0.297)	0	0	0
2015/08/28	R209	04/02/2016	9.52	Put	Bond Future	1,405.1700	1.4052	1,395.7300	1.3957	(0.672)	0	0	2,200
2015/08/28	R209	04/02/2016	8.74	Put	Bond Future	3,829.6800	3.8297	3,817.8300	3.8178	(0.309)	0	0	0
2015/08/28	R209	04/02/2016	8.76	Put	Bond Future	3,740.4000	3.7404	3,728.5700	3.7286	(0.316)	0	0	0
2015/08/28	R209	04/02/2016	9.52	Call	Bond Future	5,574.5600	5.5746	5,569.8300	5.5698	(0.085)	0	0	0
2015/08/28	R209	05/05/2016			Bond Future	8.9800	75.5677	8.9796	75.5712	(0.005)	0.0000	0.0000	0
2015/08/28	R209	05/05/2016	9.00	Call	Bond Future	3,843.1600	3.8432	3,837.5400	3.8375	(0.146)	0	0	0
2015/08/28	R209	05/05/2016	8.99	Put	Bond Future	3,732.6300	3.7326	3,723.5100	3.7235	(0.244)	0	0	0
2015/08/28	R209	05/05/2016	9.01	Put	Bond Future	3,659.9800	3.6600	3,650.8800	3.6509	(0.249)	0	0	0
2015/08/28	R209	05/05/2016	9.00	Put	Bond Future	3,695.4100	3.6954	3,686.3100	3.6863	(0.246)	0	0	0
2015/08/28	R209	05/05/2016	9.01	Call	Bond Future	3,881.5500	3.8815	3,875.9300	3.8759	(0.145)	0	0	0
2015/08/28	R209	05/05/2016	8.99	Call	Bond Future	3,806.4500	3.8064	3,800.8100	3.8008	(0.148)	0	0	0
2015/08/28	R210	05/11/2015			Bond Future	181.1296	181.1296	181.3271	181.3271	0.109	0.0000	0.0000	2,148
2015/08/28	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R210	05/11/2015	181.99	Put	Bond Future	860.3900	0.8604	662.8800	0.6629	(22.956)	0	0	0
2015/08/28	R210	05/11/2015	182.01	Put	Bond Future	880.3900	0.8804	682.8800	0.6829	(22.434)	0	0	0
2015/08/28	R210	05/11/2015	182.00	Put	Bond Future	870.3900	0.8704	672.8800	0.6729	(22.692)	0	0	0
2015/08/28	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R210	04/02/2016	184.99	Put	Bond Future	772.8200	0.7728	570.7400	0.5707	(26.148)	0	0	0
2015/08/28	R210	04/02/2016			Bond Future	184.2172	184.2172	184.4193	184.4193	0.110	0.0000	0.0000	0
2015/08/28	R210	04/02/2016	185.01	Put	Bond Future	792.8200	0.7928	590.7400	0.5907	(25.489)	0	0	0
2015/08/28	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R210	04/02/2016	185.00	Put	Bond Future	782.8200	0.7828	580.7400	0.5807	(25.814)	0	0	0
2015/08/28	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R211	05/11/2015			Bond Future	135.8645	135.8645	135.8629	135.8629	(0.001)	0.0000	0.0000	0
2015/08/28	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R211	05/11/2015	134.99	Call	Bond Future	874.4600	0.8745	872.9300	0.8729	(0.175)	0	0	0
2015/08/28	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R211	05/11/2015	135.00	Call	Bond Future	864.4600	0.8645	862.9300	0.8629	(0.177)	0	0	0
2015/08/28	R211	05/11/2015	135.01	Call	Bond Future	854.4600	0.8545	852.9300	0.8529	(0.179)	0	0	0
2015/08/28	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R211	04/02/2016			Bond Future	136.4841	136.4841	136.4834	136.4834	(0.001)	0.0000	0.0000	1,120
2015/08/28	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R211	04/02/2016	138.99	Put	Bond Future	2,505.8800	2.5059	2,506.6100	2.5066	0.029	0	0	0
2015/08/28	R211	04/02/2016	139.01	Put	Bond Future	2,525.8800	2.5259	2,526.6100	2.5266	0.029	0	0	0
2015/08/28	R211	04/02/2016	139.00	Put	Bond Future	2,515.8800	2.5159	2,516.6100	2.5166	0.029	0	0	0
2015/08/28	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R212	05/11/2015			Bond Future	141.5831	141.5831	141.5838	141.5838	0.001	0.0000	0.0000	928
2015/08/28	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/28	R212	05/11/2015	145.99	Put	Bond Future	4,406.9100	4.4069	4,406.1900	4.4062	(0.016)	0	0	0
2015/08/28	R212	05/11/2015	146.01	Put	Bond Future	4,426.9100	4.4269	4,426.1900	4.4262	(0.016)	0	0	0
2015/08/28	R212	05/11/2015	146.00	Put	Bond Future	4,416.9100	4.4169	4,416.1900	4.4162	(0.016)	0	0	0
2015/08/28	R212	04/02/2016			Bond Future	142.1347	142.1347	142.1363	142.1363	0.001	0.0000	0.0000	0
2015/08/28	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R212	04/02/2016	145.99	Put	Bond Future	3,855.3300	3.8553	3,853.6900	3.8537	(0.043)	0	0	0
2015/08/28	R212	04/02/2016	146.01	Put	Bond Future	3,875.3300	3.8753	3,873.6900	3.8737	(0.042)	0	0	0
2015/08/28	R212	04/02/2016	146.00	Put	Bond Future	3,865.3300	3.8653	3,863.6900	3.8637	(0.042)	0	0	0
2015/08/28	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R213	05/11/2015	7.76	Call	Bond Future	102.9600	0.1030	99.5800	0.0996	(3.283)	0	0	0
2015/08/28	R213	05/11/2015			Bond Future	8.7888	86.4587	8.7882	86.4632	(0.007)	0.0000	0.0000	21,426
2015/08/28	R213	05/11/2015	7.74	Call	Bond Future	95.1100	0.0951	91.9100	0.0919	(3.365)	0	0	0
2015/08/28	R213	05/11/2015	7.75	Call	Bond Future	98.8900	0.0989	95.6000	0.0956	(3.327)	0	0	0
2015/08/28	R213	05/11/2015	7.74	Put	Bond Future	8,423.4600	8.4235	8,415.7200	8.4157	(0.092)	0	0	0
2015/08/28	R213	05/11/2015	7.76	Put	Bond Future	8,262.0800	8.2621	8,254.1600	8.2542	(0.096)	0	0	0
2015/08/28	R213	05/11/2015	7.75	Put	Bond Future	8,342.5700	8.3426	8,334.7400	8.3347	(0.094)	0	0	0
2015/08/28	R213	04/02/2016			Bond Future	8.8463	87.9256	8.8456	87.9306	(0.008)	0.0000	0.0000	200
2015/08/28	R213	04/02/2016	8.75	Call	Bond Future	2,548.9500	2.5490	2,542.4300	2.5424	(0.256)	0	0	0
2015/08/28	R213	04/02/2016	8.74	Put	Bond Future	3,299.7700	3.2998	3,288.1700	3.2882	(0.352)	0	0	0
2015/08/28	R213	04/02/2016	8.76	Put	Bond Future	3,219.2300	3.2192	3,207.6500	3.2076	(0.360)	0	0	0
2015/08/28	R213	04/02/2016	8.75	Put	Bond Future	3,259.3200	3.2593	3,247.7400	3.2477	(0.355)	0	0	0
2015/08/28	R213	04/02/2016	8.76	Call	Bond Future	2,583.0100	2.5830	2,576.4900	2.5765	(0.252)	0	0	0
2015/08/28	R213	04/02/2016	8.74	Call	Bond Future	2,515.1600	2.5152	2,508.6200	2.5086	(0.260)	0	0	0
2015/08/28	R213	05/05/2016	8.76	Put	Bond Future	4,176.3700	4.1764	4,167.1400	4.1671	(0.221)	0	0	0
2015/08/28	R213	05/05/2016	8.74	Put	Bond Future	4,255.7400	4.2557	4,246.5000	4.2465	(0.217)	0	0	0
2015/08/28	R213	05/05/2016			Bond Future	8.8907	85.9444	8.8902	85.9482	(0.006)	0.0000	0.0000	0
2015/08/28	R213	05/05/2016	8.75	Put	Bond Future	4,215.0600	4.2151	4,205.8300	4.2058	(0.219)	0	0	0
2015/08/28	R213	05/05/2016	8.74	Call	Bond Future	3,153.8000	3.1538	3,148.3300	3.1483	(0.173)	0	0	0
2015/08/28	R213	05/05/2016	8.75	Call	Bond Future	3,186.8700	3.1869	3,181.4100	3.1814	(0.171)	0	0	0
2015/08/28	R213	05/05/2016	8.76	Call	Bond Future	3,221.8400	3.2218	3,216.3800	3.2164	(0.169)	0	0	0
2015/08/28	R214	05/11/2015			Bond Future	8.9230	77.0856	8.9225	77.0898	(0.006)	0.0000	0.0000	11,693
2015/08/28	R214	05/11/2015	7.99	Put	Bond Future	8,256.9200	8.2569	8,247.9100	8.2479	(0.109)	0	0	0
2015/08/28	R214	05/11/2015	8.00	Put	Bond Future	8,169.0300	8.1690	8,159.9000	8.1599	(0.112)	0	0	0
2015/08/28	R214	05/11/2015	8.01	Put	Bond Future	8,081.7400	8.0817	8,072.5000	8.0725	(0.114)	0	0	0
2015/08/28	R214	05/11/2015	7.99	Call	Bond Future	162.6400	0.1626	157.8700	0.1579	(2.933)	0	0	0
2015/08/28	R214	05/11/2015	8.00	Call	Bond Future	168.7300	0.1687	163.8400	0.1638	(2.898)	0	0	0
2015/08/28	R214	05/11/2015	8.01	Call	Bond Future	175.2500	0.1752	170.2500	0.1702	(2.853)	0	0	0
2015/08/28	R214	04/02/2016			Bond Future	8.9737	78.3934	8.9730	78.3982	(0.007)	0.0000	0.0000	4,620
2015/08/28	R214	04/02/2016	7.99	Put	Bond Future	9,120.4300	9.1204	9,110.4500	9.1104	(0.109)	0	0	0
2015/08/28	R214	04/02/2016	8.00	Call	Bond Future	652.8800	0.6529	647.6700	0.6477	(0.798)	0	0	0
2015/08/28	R214	04/02/2016	8.01	Call	Bond Future	666.9100	0.6669	661.6400	0.6616	(0.790)	0	0	0
2015/08/28	R214	04/02/2016	7.99	Call	Bond Future	639.7100	0.6397	634.5500	0.6345	(0.807)	0	0	0
2015/08/28	R214	04/02/2016	8.01	Put	Bond Future	8,960.3000	8.9603	8,950.2100	8.9502	(0.113)	0	0	0
2015/08/28	R214	04/02/2016	8.00	Put	Bond Future	9,039.8500	9.0399	9,029.8200	9.0298	(0.111)	0	0	0
2015/08/28	R214	05/05/2016	9.01	Call	Bond Future	4,000.3100	4.0003	3,994.2500	3.9943	(0.151)	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
2015/08/28	R214	05/05/2016			Bond Future	9.0131	76.4959	9.0126	76.4995	(0.005)	0.0000	0.0000	0
2015/08/28	R214	05/05/2016	8.99	Call	Bond Future	3,922.1200	3.9221	3,916.0300	3.9160	(0.155)	0	0	0
2015/08/28	R214	05/05/2016	9.00	Call	Bond Future	3,960.2400	3.9602	3,954.1700	3.9542	(0.153)	0	0	0
2015/08/28	R214	05/05/2016	8.99	Put	Bond Future	4,103.4400	4.1034	4,093.7400	4.0937	(0.236)	0	0	0
2015/08/28	R214	05/05/2016	9.01	Put	Bond Future	4,024.3300	4.0243	4,014.6600	4.0147	(0.240)	0	0	0
2015/08/28	R214	05/05/2016	9.00	Put	Bond Future	4,062.8400	4.0628	4,053.1600	4.0532	(0.238)	0	0	0
2015/08/28	R248	05/11/2015	8.01	Put	Bond Future	10,964.2700	10.9643	10,958.5300	10.9585	(0.052)	0	0	0
2015/08/28	R248	05/11/2015			Bond Future	8.9842	99.2392	8.9836	99.2449	(0.006)	0.0000	0.0000	48,532
2015/08/28	R248	05/11/2015	8.00	Put	Bond Future	11,087.7300	11.0877	11,081.9900	11.0820	(0.052)	0	0	0
2015/08/28	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R248	05/11/2015	7.99	Put	Bond Future	11,211.4400	11.2114	11,205.7000	11.2057	(0.051)	0	0	0
2015/08/28	R248	04/02/2016	8.99	Put	Bond Future	473.5800	0.4736	467.1900	0.4672	(1.349)	0	0	0
2015/08/28	R248	04/02/2016			Bond Future	9.0365	100.9228	9.0359	100.9292	(0.007)	0.0000	0.0000	0
2015/08/28	R248	04/02/2016	9.00	Put	Bond Future	371.3700	0.3714	364.9800	0.3650	(1.721)	0	0	0
2015/08/28	R248	04/02/2016	9.01	Put	Bond Future	269.3500	0.2693	262.9600	0.2630	(2.372)	0	0	0
2015/08/28	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R248	05/05/2016			Bond Future	9.0775	98.2864	9.0770	98.2913	(0.005)	0.0000	0.0000	0
2015/08/28	R248	05/05/2016	8.99	Put	Bond Future	886.6600	0.8867	881.8300	0.8818	(0.545)	0	0	0
2015/08/28	R248	05/05/2016	9.01	Put	Bond Future	682.6700	0.6827	677.8400	0.6778	(0.708)	0	0	0
2015/08/28	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	R248	05/05/2016	9.00	Put	Bond Future	784.5700	0.7846	779.7400	0.7797	(0.616)	0	0	0
2015/08/28	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/28	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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