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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/09/2015 TO 03/09/2015

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
2015/09/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	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
2015/09/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	28.0400	0.0280	100.000	0	0	0
2015/09/03	2025	05/11/2015			Bond Future	123.0862	123.0862	122.9820	122.9820	(0.085)	0.0000	0.0000	538
2015/09/03	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	18.0400	0.0180	100.000	0	0	0
2015/09/03	2025	05/11/2015	123.01	Call	Bond Future	76.2000	0.0762	0.0000	0.0000	(100.000)	0	0	0
2015/09/03	2025	05/11/2015	122.99	Call	Bond Future	96.2000	0.0962	0.0000	0.0000	(100.000)	0	0	0
2015/09/03	2025	05/11/2015	123.00	Call	Bond Future	86.2000	0.0862	0.0000	0.0000	(100.000)	0	0	0
2015/09/03	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	8.0400	0.0080	100.000	0	0	0
2015/09/03	2025	04/02/2016	126.01	Put	Bond Future	2,053.9100	2.0539	2,160.2300	2.1602	5.176	0	0	0
2015/09/03	2025	04/02/2016			Bond Future	123.9561	123.9561	123.8498	123.8498	(0.086)	0.0000	0.0000	0
2015/09/03	2025	04/02/2016	126.00	Put	Bond Future	2,043.9100	2.0439	2,150.2300	2.1502	5.202	0	0	0
2015/09/03	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2025	04/02/2016	125.99	Put	Bond Future	2,033.9100	2.0339	2,140.2300	2.1402	5.227	0	0	0
2015/09/03	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2030	05/11/2015			Bond Future	8.8668	95.2663	8.8917	95.0771	0.281	0.0000	0.0000	9,973
2015/09/03	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2030	05/11/2015	8.49	Put	Bond Future	2,927.9400	2.9279	3,117.1400	3.1171	6.462	0	0	0
2015/09/03	2030	05/11/2015	8.51	Put	Bond Future	2,769.3100	2.7693	2,958.5100	2.9585	6.832	0	0	0
2015/09/03	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2030	05/11/2015	8.50	Put	Bond Future	2,848.5800	2.8486	3,037.7800	3.0378	6.642	0	0	0
2015/09/03	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2030	04/02/2016			Bond Future	8.9272	92.8720	8.9530	92.6794	0.288	0.0000	0.0000	400
2015/09/03	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2030	04/02/2016	8.74	Put	Bond Future	1,416.6800	1.4167	1,609.1900	1.6092	13.589	0	0	0
2015/09/03	2030	04/02/2016	8.76	Put	Bond Future	1,263.9000	1.2639	1,456.4100	1.4564	15.231	0	0	0
2015/09/03	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2030	04/02/2016	8.75	Put	Bond Future	1,340.2400	1.3402	1,532.7500	1.5328	14.364	0	0	0
2015/09/03	2032	05/11/2015			Bond Future	8.9570	94.8928	8.9768	94.7322	0.221	0.0000	0.0000	1,579
2015/09/03	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2032	05/11/2015	7.99	Put	Bond Future	8,370.2200	8.3702	8,530.8100	8.5308	1.919	0	0	0
2015/09/03	2032	05/11/2015	8.01	Put	Bond Future	8,186.3800	8.1864	8,346.9700	8.3470	1.962	0	0	0
2015/09/03	2032	05/11/2015	8.00	Put	Bond Future	8,278.2400	8.2782	8,438.8300	8.4388	1.940	0	0	0
2015/09/03	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2032	04/02/2016			Bond Future	9.0171	96.4991	9.0375	96.3358	0.226	0.0000	0.0000	0
2015/09/03	2032	04/02/2016	8.69	Put	Bond Future	2,678.2100	2.6782	2,841.5500	2.8415	6.099	0	0	0
2015/09/03	2032	04/02/2016	8.71	Put	Bond Future	2,511.2700	2.5113	2,674.6100	2.6746	6.504	0	0	0

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2015/09/03	2032	04/02/2016	8.70	Put	Bond Future	2,594.6900	2.5947	2,758.0300	2.7580	6.295	0	0	0
2015/09/03	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2032	05/05/2016			Bond Future	9.0690	94.0613	9.0902	93.8940	0.233	0.0000	0.0000	0
2015/09/03	2032	05/05/2016	8.99	Put	Bond Future	628.7000	0.6287	795.9300	0.7959	26.599	0	0	0
2015/09/03	2032	05/05/2016	9.01	Put	Bond Future	469.0000	0.4690	636.2300	0.6362	35.657	0	0	0
2015/09/03	2032	05/05/2016	9.00	Put	Bond Future	548.8000	0.5488	716.0300	0.7160	30.472	0	0	0
2015/09/03	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2033	05/11/2015			Bond Future	103.2404	103.2404	103.2416	103.2416	0.001	0.0000	0.0000	100
2015/09/03	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2033	05/11/2015	102.40	Call	Bond Future	840.4000	0.8404	841.6100	0.8416	0.144	0	0	0
2015/09/03	2033	05/11/2015	102.41	Call	Bond Future	830.4000	0.8304	831.6100	0.8316	0.146	0	0	0
2015/09/03	2033	05/11/2015	102.39	Call	Bond Future	850.4000	0.8504	851.6100	0.8516	0.142	0	0	0
2015/09/03	2033	04/02/2016	102.40	Call	Bond Future	2,596.1200	2.5961	2,597.0300	2.5970	0.035	0	0	0
2015/09/03	2033	04/02/2016			Bond Future	104.9961	104.9961	104.9970	104.9970	0.001	0.0000	0.0000	0
2015/09/03	2033	04/02/2016	102.41	Call	Bond Future	2,586.1200	2.5861	2,587.0300	2.5870	0.035	0	0	0
2015/09/03	2033	04/02/2016	102.39	Call	Bond Future	2,606.1200	2.6061	2,607.0300	2.6070	0.035	0	0	0
2015/09/03	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2033	05/05/2016			Bond Future	105.8843	105.8843	105.8846	105.8846	0.000	0.0000	0.0000	0
2015/09/03	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2033	05/05/2016	102.40	Call	Bond Future	3,484.3400	3.4843	3,484.6400	3.4846	0.009	0	0	0
2015/09/03	2033	05/05/2016	102.41	Call	Bond Future	3,474.3400	3.4743	3,474.6400	3.4746	0.009	0	0	0
2015/09/03	2033	05/05/2016	102.39	Call	Bond Future	3,494.3400	3.4943	3,494.6400	3.4946	0.009	0	0	0
2015/09/03	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	05/11/2015	7.99	Put	Bond Future	10,358.1800	10.3582	10,535.6900	10.5357	1.714	0	0	0
2015/09/03	2037	05/11/2015	8.01	Put	Bond Future	10,147.5900	10.1476	10,325.1000	10.3251	1.749	0	0	0
2015/09/03	2037	05/11/2015			Bond Future	9.0538	97.1498	9.0736	96.9723	0.219	0.0000	0.0000	47,355
2015/09/03	2037	05/11/2015	8.00	Put	Bond Future	10,252.8000	10.2528	10,430.3100	10.4303	1.731	0	0	0
2015/09/03	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	04/02/2016	8.75	Put	Bond Future	3,285.8500	3.2858	3,466.3900	3.4664	5.494	0	0	0
2015/09/03	2037	04/02/2016			Bond Future	9.1107	94.5369	9.1311	94.3564	0.224	0.0000	0.0000	370
2015/09/03	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	04/02/2016	8.74	Put	Bond Future	3,379.4700	3.3795	3,560.0100	3.5600	5.342	0	0	0
2015/09/03	2037	04/02/2016	8.76	Put	Bond Future	3,192.3600	3.1924	3,372.9000	3.3729	5.655	0	0	0

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2015/09/03	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	05/05/2016	9.00	Put	Bond Future	1,430.2900	1.4303	1,615.0800	1.6151	12.920	0	0	0
2015/09/03	2037	05/05/2016			Bond Future	9.1611	96.2222	9.1822	96.0374	0.230	0.0000	0.0000	0
2015/09/03	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2037	05/05/2016	8.99	Put	Bond Future	1,520.1700	1.5202	1,704.9600	1.7050	12.156	0	0	0
2015/09/03	2037	05/05/2016	9.01	Put	Bond Future	1,340.5400	1.3405	1,525.3300	1.5253	13.785	0	0	0
2015/09/03	2038	05/11/2015			Bond Future	126.6178	126.6178	126.6196	126.6196	0.001	0.0000	0.0000	7,020
2015/09/03	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2038	05/11/2015	133.99	Put	Bond Future	7,372.2100	7.3722	7,370.4400	7.3704	(0.024)	0	0	0
2015/09/03	2038	05/11/2015	134.01	Put	Bond Future	7,392.2100	7.3922	7,390.4400	7.3904	(0.024)	0	0	0
2015/09/03	2038	05/11/2015	134.00	Put	Bond Future	7,382.2100	7.3822	7,380.4400	7.3804	(0.024)	0	0	0
2015/09/03	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2038	04/02/2016			Bond Future	127.3950	127.3950	127.3963	127.3963	0.001	0.0000	0.0000	0
2015/09/03	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2038	04/02/2016	130.99	Put	Bond Future	3,595.0200	3.5950	3,593.6900	3.5937	(0.037)	0	0	0
2015/09/03	2038	04/02/2016	131.01	Put	Bond Future	3,615.0200	3.6150	3,613.6900	3.6137	(0.037)	0	0	0
2015/09/03	2038	04/02/2016	131.00	Put	Bond Future	3,605.0200	3.6050	3,603.6900	3.6037	(0.037)	0	0	0
2015/09/03	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2044	05/11/2015			Bond Future	9.0966	98.9005	9.1113	98.7564	0.162	0.0000	0.0000	17,432
2015/09/03	2044	05/11/2015	8.24	Put	Bond Future	9,058.5600	9.0586	9,202.6600	9.2027	1.591	0	0	0
2015/09/03	2044	05/11/2015	8.26	Put	Bond Future	8,831.0000	8.8310	8,975.1000	8.9751	1.632	0	0	0
2015/09/03	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2044	05/11/2015	8.25	Put	Bond Future	8,944.6700	8.9447	9,088.7700	9.0888	1.611	0	0	0
2015/09/03	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2044	04/02/2016	8.99	Put	Bond Future	1,578.3000	1.5783	1,724.9300	1.7249	9.290	0	0	0
2015/09/03	2044	04/02/2016			Bond Future	9.1506	96.1920	9.1658	96.0453	0.166	0.0000	0.0000	0
2015/09/03	2044	04/02/2016	9.01	Put	Bond Future	1,379.3800	1.3794	1,526.0100	1.5260	10.630	0	0	0
2015/09/03	2044	04/02/2016	9.00	Put	Bond Future	1,478.7500	1.4788	1,625.3800	1.6254	9.916	0	0	0
2015/09/03	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2044	05/05/2016	8.99	Put	Bond Future	2,036.7500	2.0368	2,186.9300	2.1869	7.374	0	0	0
2015/09/03	2044	05/05/2016			Bond Future	9.1985	97.9068	9.2141	97.7566	0.170	0.0000	0.0000	0
2015/09/03	2044	05/05/2016	9.01	Put	Bond Future	1,838.1900	1.8382	1,988.3700	1.9884	8.170	0	0	0
2015/09/03	2044	05/05/2016	9.00	Put	Bond Future	1,937.3800	1.9374	2,087.5600	2.0876	7.752	0	0	0
2015/09/03	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2046	05/11/2015			Bond Future	125.6961	125.6961	125.6980	125.6980	0.002	0.0000	0.0000	6,432
2015/09/03	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/03	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2046	05/11/2015	132.99	Put	Bond Future	7,293.9200	7.2939	7,292.0200	7.2920	(0.026)	0	0	0
2015/09/03	2046	05/11/2015	133.01	Put	Bond Future	7,313.9200	7.3139	7,312.0200	7.3120	(0.026)	0	0	0
2015/09/03	2046	05/11/2015	133.00	Put	Bond Future	7,303.9200	7.3039	7,302.0200	7.3020	(0.026)	0	0	0
2015/09/03	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2046	04/02/2016			Bond Future	127.8337	127.8337	127.8353	127.8353	0.001	0.0000	0.0000	0
2015/09/03	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2046	04/02/2016	127.99	Put	Bond Future	156.3200	0.1563	154.6800	0.1547	(1.049)	0	0	0
2015/09/03	2046	04/02/2016	128.01	Put	Bond Future	176.3200	0.1763	174.6800	0.1747	(0.930)	0	0	0
2015/09/03	2046	04/02/2016	128.00	Put	Bond Future	166.3200	0.1663	164.6800	0.1647	(0.986)	0	0	0
2015/09/03	2050	05/11/2015			Bond Future	134.5128	134.5128	134.5147	134.5147	0.001	0.0000	0.0000	4,911
2015/09/03	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2050	05/11/2015	144.99	Put	Bond Future	10,477.1800	10.4772	10,475.2600	10.4753	(0.018)	0	0	0
2015/09/03	2050	05/11/2015	145.01	Put	Bond Future	10,497.1800	10.4972	10,495.2600	10.4953	(0.018)	0	0	0
2015/09/03	2050	05/11/2015	145.00	Put	Bond Future	10,487.1800	10.4872	10,485.2600	10.4853	(0.018)	0	0	0
2015/09/03	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2050	04/02/2016			Bond Future	135.2638	135.2638	135.2657	135.2657	0.001	0.0000	0.0000	0
2015/09/03	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2050	04/02/2016	137.99	Put	Bond Future	2,726.2300	2.7262	2,724.3000	2.7243	(0.071)	0	0	0
2015/09/03	2050	04/02/2016	138.01	Put	Bond Future	2,746.2300	2.7462	2,744.3000	2.7443	(0.070)	0	0	0
2015/09/03	2050	04/02/2016	138.00	Put	Bond Future	2,736.2300	2.7362	2,734.3000	2.7343	(0.071)	0	0	0
2015/09/03	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	AL37	05/11/2015			Index Future	463.4090	463.4090	463.1420	463.1420	(0.058)	0.0000	0.0000	3
2015/09/03	AL37	04/02/2016			Index Future	471.2520	471.2520	470.9800	470.9800	(0.058)	0.0000	0.0000	0
2015/09/03	AL7T	05/11/2015			Index Future	544.0290	544.0290	543.3150	543.3150	(0.131)	0.0000	0.0000	1
2015/09/03	AL7T	04/02/2016			Index Future	553.2360	553.2360	552.5100	552.5100	(0.131)	0.0000	0.0000	0
2015/09/03	ALBI	05/11/2015			Index Future	497.2440	497.2440	496.5580	496.5580	(0.138)	0.0000	0.0000	456
2015/09/03	ALBI	04/02/2016			Index Future	505.6590	505.6590	504.9610	504.9610	(0.138)	0.0000	0.0000	146

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
2015/09/03	ALBI	05/05/2016			Index Future	514.6620	514.6620	513.9470	513.9470	(0.139)	0.0000	0.0000	0
2015/09/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/03	C210	31/03/2028			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
2015/09/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/03	EL28	05/11/2015	126.99	Put	Bond Future	328.8400	0.3288	875.4900	0.8755	166.236	0	0	0
2015/09/03	EL28	05/11/2015			Bond Future	126.6612	126.6612	126.1145	126.1145	(0.432)	0.0000	0.0000	0
2015/09/03	EL28	05/11/2015	127.01	Put	Bond Future	348.8400	0.3488	895.4900	0.8955	156.705	0	0	0
2015/09/03	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	EL28	05/11/2015	127.00	Put	Bond Future	338.8400	0.3388	885.4900	0.8855	161.330	0	0	0
2015/09/03	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	EL28	04/02/2016	128.99	Put	Bond Future	174.5600	0.1746	730.8400	0.7308	318.676	0	0	0
2015/09/03	EL28	04/02/2016			Bond Future	128.8154	128.8154	128.2592	128.2592	(0.432)	0.0000	0.0000	0
2015/09/03	EL28	04/02/2016	129.01	Put	Bond Future	194.5600	0.1946	750.8400	0.7508	285.917	0	0	0
2015/09/03	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	EL28	04/02/2016	129.00	Put	Bond Future	184.5600	0.1846	740.8400	0.7408	301.409	0	0	0
2015/09/03	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	ES33	05/11/2015	9.00	Put	Bond Future	7,144.9300	7.1449	7,280.8500	7.2809	1.902	0	0	0
2015/09/03	ES33	05/11/2015			Bond Future	9.9608	80.7885	9.9803	80.6525	0.196	0.0000	0.0000	6,441
2015/09/03	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	ES33	05/11/2015	8.99	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
2015/09/03	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	ES33	05/11/2015	8.99	Put	Bond Future	7,224.2600	7.2243	7,360.1800	7.3602	1.881	0	0	0
2015/09/03	ES33	05/11/2015	9.01	Put	Bond Future	7,065.7000	7.0657	7,201.6200	7.2016	1.924	0	0	0
2015/09/03	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	ES33	04/02/2016			Bond Future	10.0507	82.1558	10.0709	82.0174	0.201	0.0000	0.0000	0
2015/09/03	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	ES33	04/02/2016	9.99	Put	Bond Future	417.8500	0.4178	556.1900	0.5562	33.108	0	0	0
2015/09/03	ES33	04/02/2016	10.01	Put	Bond Future	279.7200	0.2797	418.0600	0.4181	49.457	0	0	0
2015/09/03	ES33	04/02/2016	10.00	Put	Bond Future	348.7400	0.3487	487.0800	0.4871	39.669	0	0	0
2015/09/03	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	ES33	05/05/2016			Bond Future	10.1309	79.8286	10.1519	79.6870	0.207	0.0000	0.0000	0
2015/09/03	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	ES33	05/05/2016	9.99	Put	Bond Future	962.3400	0.9623	1,103.8800	1.1039	14.708	0	0	0
2015/09/03	ES33	05/05/2016	10.01	Put	Bond Future	824.7000	0.8247	966.2400	0.9662	17.163	0	0	0
2015/09/03	ES33	05/05/2016	10.00	Put	Bond Future	893.4700	0.8935	1,035.0100	1.0350	15.842	0	0	0
2015/09/03	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	GOVI	05/11/2015			GOVI	493.9520	493.9520	493.3340	493.3340	(0.125)	0.0000	0.0000	443
2015/09/03	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	GOVI	05/11/2015	529.99	Put	GOVI	360,380.0000	36.0380	366,560.0000	36.6560	1.715	0	0	0
2015/09/03	GOVI	05/11/2015	530.01	Put	GOVI	360,580.0000	36.0580	366,760.0000	36.6760	1.714	0	0	0
2015/09/03	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	GOVI	05/11/2015	530.00	Put	GOVI	360,480.0000	36.0480	366,660.0000	36.6660	1.714	0	0	0
2015/09/03	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	GOVI	04/02/2016			GOVI	502.3110	502.3110	501.6830	501.6830	(0.125)	0.0000	0.0000	26
2015/09/03	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	GOVI	04/02/2016	511.99	Put	GOVI	96,790.0000	9.6790	103,070.0000	10.3070	6.488	0	0	0
2015/09/03	GOVI	04/02/2016	512.01	Put	GOVI	96,990.0000	9.6990	103,270.0000	10.3270	6.475	0	0	0
2015/09/03	GOVI	04/02/2016	512.00	Put	GOVI	96,890.0000	9.6890	103,170.0000	10.3170	6.482	0	0	0
2015/09/03	GOVI	05/05/2016	518.01	Put	GOVI	67,550.0000	6.7550	74,000.0000	7.4000	9.548	0	0	0
2015/09/03	GOVI	05/05/2016			GOVI	511.2550	511.2550	510.6100	510.6100	(0.126)	0.0000	0.0000	0
2015/09/03	GOVI	05/05/2016	518.00	Put	GOVI	67,450.0000	6.7450	73,900.0000	7.3900	9.563	0	0	0
2015/09/03	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	GOVI	05/05/2016	517.99	Put	GOVI	67,350.0000	6.7350	73,800.0000	7.3800	9.577	0	0	0
2015/09/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/03	IGOV	05/11/2015			Index Future	232.7030	232.7030	232.5320	232.5320	(0.073)	0.0000	0.0000	973
2015/09/03	IGOV	04/02/2016			Index Future	236.6600	236.6600	236.4850	236.4850	(0.074)	0.0000	0.0000	82
2015/09/03	IGOV	05/05/2016			Index Future	240.8920	240.8920	240.7130	240.7130	(0.074)	0.0000	0.0000	0
2015/09/03	ILBI	05/11/2015			Index Future	630.9630	630.9630	630.4910	630.4910	(0.075)	0.0000	0.0000	0
2015/09/03	ILBI	04/02/2016			Index Future	641.7630	641.7630	641.2820	641.2820	(0.075)	0.0000	0.0000	160



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2015/09/03	IS01	19/12/2016			Interest Rate Swap	99.9819	99.9819	100.0233	100.0233	0.041	0.0000	0.0000	0
2015/09/03	IS02	18/12/2017			Interest Rate Swap	100.1551	100.1551	100.2531	100.2531	0.098	0.0000	0.0000	0
2015/09/03	IS05	17/12/2020			Interest Rate Swap	99.9793	99.9793	100.1441	100.1441	0.165	0.0000	0.0000	0
2015/09/03	IS10	17/12/2025			Interest Rate Swap	101.4008	101.4008	101.6571	101.6571	0.253	0.0000	0.0000	0
2015/09/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/03	JBAF	16/09/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/09/03	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/03	JBAF	18/11/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/03	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/09/03	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/09/03	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/09/03	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/09/03	JBAF	15/06/2016			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2015/09/03	JBAF	21/09/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2015/09/03	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2015/09/03	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/09/03	JBAF	21/06/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2015/09/03	R023	05/11/2015			Bond Future	8.3113	98.4734	8.3364	98.3409	0.302	0.0000	0.0000	14,805
2015/09/03	R023	05/11/2015	7.99	Put	Bond Future	2,267.0400	2.2670	2,353.9100	2.3539	3.832	0	0	0
2015/09/03	R023	05/11/2015	8.01	Put	Bond Future	2,190.8500	2.1909	2,275.9400	2.2759	3.884	0	0	0
2015/09/03	R023	05/11/2015	7.99	Call	Bond Future	547.3400	0.5473	501.6800	0.5017	(8.342)	0	0	0
2015/09/03	R023	05/11/2015	8.00	Put	Bond Future	2,228.7700	2.2288	2,314.7500	2.3147	3.858	0	0	0
2015/09/03	R023	05/11/2015	8.00	Call	Bond Future	563.1600	0.5632	516.6100	0.5166	(8.266)	0	0	0
2015/09/03	R023	05/11/2015	8.01	Call	Bond Future	579.3000	0.5793	531.8600	0.5319	(8.189)	0	0	0
2015/09/03	R023	04/02/2016	8.01	Put	Bond Future	2,877.7800	2.8778	2,963.1000	2.9631	2.965	0	0	0
2015/09/03	R023	04/02/2016			Bond Future	8.3832	100.1400	8.4095	100.0052	0.313	0.0000	0.0000	1,050
2015/09/03	R023	04/02/2016	8.00	Put	Bond Future	2,913.2200	2.9132	2,999.1500	2.9992	2.950	0	0	0
2015/09/03	R023	04/02/2016	8.01	Call	Bond Future	937.2000	0.9372	887.6800	0.8877	(5.284)	0	0	0
2015/09/03	R023	04/02/2016	7.99	Call	Bond Future	902.7300	0.9027	854.4500	0.8544	(5.348)	0	0	0
2015/09/03	R023	04/02/2016	8.00	Call	Bond Future	919.9800	0.9200	871.0700	0.8711	(5.316)	0	0	0
2015/09/03	R023	04/02/2016	7.99	Put	Bond Future	2,948.6700	2.9487	3,035.2300	3.0352	2.936	0	0	0
2015/09/03	R023	05/05/2016			Bond Future	8.4353	97.9950	8.4630	97.8567	0.329	0.0000	0.0000	0

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2015/09/03	R023	05/05/2016	8.24	Put	Bond Future	2,793.3500	2.7933	2,866.4900	2.8665	2.618	0	0	0
2015/09/03	R023	05/05/2016	8.26	Put	Bond Future	2,737.7200	2.7377	2,809.8600	2.8099	2.635	0	0	0
2015/09/03	R023	05/05/2016	8.24	Call	Bond Future	1,812.8400	1.8128	1,747.7600	1.7478	(3.590)	0	0	0
2015/09/03	R023	05/05/2016	8.25	Put	Bond Future	2,765.1200	2.7651	2,837.7600	2.8378	2.627	0	0	0
2015/09/03	R023	05/05/2016	8.25	Call	Bond Future	1,835.1100	1.8351	1,769.5300	1.7695	(3.574)	0	0	0
2015/09/03	R023	05/05/2016	8.26	Call	Bond Future	1,858.1800	1.8582	1,792.1000	1.7921	(3.556)	0	0	0
2015/09/03	R186	05/11/2015	7.75	Put	Bond Future	6,104.4500	6.1045	6,236.8200	6.2368	2.168	0	0	0
2015/09/03	R186	05/11/2015	8.24	Call	Bond Future	1,075.4500	1.0755	1,008.6900	1.0087	(6.208)	0	0	0
2015/09/03	R186	05/11/2015	8.25	Put	Bond Future	2,899.9800	2.9000	2,987.0300	2.9870	3.002	0	0	8,650
2015/09/03	R186	05/11/2015	8.45	Call	Bond Future	1,758.4100	1.7584	1,669.0900	1.6691	(5.080)	0	0	0
2015/09/03	R186	05/11/2015	8.75	Call	Bond Future	3,114.2500	3.1143	2,996.5300	2.9965	(3.780)	0	0	0
2015/09/03	R186	05/11/2015	8.85	Put	Bond Future	800.7300	0.8007	830.3800	0.8304	3.703	0	0	2,283
2015/09/03	R186	05/11/2015			Bond Future	8.4781	118.4246	8.4980	118.2697	0.235	0.0000	0.0000	32,328
2015/09/03	R186	05/11/2015	9.00	Put	Bond Future	543.4700	0.5435	563.8800	0.5639	3.755	0	0	2,600
2015/09/03	R186	05/11/2015	8.24	Put	Bond Future	2,951.8100	2.9518	3,039.9300	3.0399	2.985	0	0	0
2015/09/03	R186	05/11/2015	8.35	Put	Bond Future	2,410.7700	2.4108	2,487.0200	2.4870	3.163	0	0	9,430
2015/09/03	R186	05/11/2015	8.22	Call	Bond Future	1,021.4100	1.0214	956.8000	0.9568	(6.326)	0	0	0
2015/09/03	R186	05/11/2015	8.55	Put	Bond Future	1,604.0700	1.6041	1,659.3600	1.6594	3.447	0	0	4,667
2015/09/03	R186	05/11/2015	8.26	Put	Bond Future	2,848.5200	2.8485	2,934.4900	2.9345	3.018	0	0	0
2015/09/03	R186	05/11/2015	8.50	Put	Bond Future	1,782.0100	1.7820	1,842.3800	1.8424	3.388	0	0	4,666
2015/09/03	R186	05/11/2015	7.73	Call	Bond Future	215.5800	0.2156	194.3400	0.1943	(9.852)	0	0	169
2015/09/03	R186	05/11/2015	7.86	Call	Bond Future	345.2200	0.3452	314.8400	0.3148	(8.800)	0	0	674
2015/09/03	R186	05/11/2015	8.35	Call	Bond Future	1,406.4900	1.4065	1,327.8600	1.3279	(5.591)	0	0	843
2015/09/03	R186	05/11/2015	8.45	Put	Bond Future	1,977.6200	1.9776	2,043.1800	2.0432	3.315	0	0	6,308
2015/09/03	R186	05/11/2015	8.75	Put	Bond Future	1,021.6400	1.0216	1,058.8000	1.0588	3.637	0	0	10,000
2015/09/03	R186	05/11/2015	8.85	Call	Bond Future	3,649.7400	3.6497	3,524.5100	3.5245	(3.431)	0	0	0
2015/09/03	R186	05/11/2015	9.00	Call	Bond Future	4,514.0200	4.5140	4,379.5500	4.3795	(2.979)	0	0	0
2015/09/03	R186	05/11/2015	7.73	Put	Bond Future	6,254.6100	6.2546	6,388.2500	6.3883	2.137	0	0	0
2015/09/03	R186	05/11/2015	7.75	Call	Bond Future	232.4400	0.2324	209.9300	0.2099	(9.684)	0	0	1,200
2015/09/03	R186	05/11/2015	7.86	Put	Bond Future	5,304.2000	5.3042	5,428.7000	5.4287	2.347	0	0	0
2015/09/03	R186	05/11/2015	8.25	Call	Bond Future	1,103.2700	1.1033	1,035.4400	1.0354	(6.148)	0	0	0
2015/09/03	R186	05/11/2015	8.22	Put	Bond Future	3,057.2900	3.0573	3,147.5600	3.1476	2.953	0	0	1,090
2015/09/03	R186	05/11/2015	8.55	Call	Bond Future	2,162.6500	2.1626	2,063.0600	2.0631	(4.605)	0	0	0
2015/09/03	R186	05/11/2015	8.26	Call	Bond Future	1,131.3900	1.1314	1,062.4800	1.0625	(6.091)	0	0	0
2015/09/03	R186	05/11/2015	8.50	Call	Bond Future	1,952.6000	1.9526	1,858.0900	1.8581	(4.840)	0	0	650
2015/09/03	R186	04/02/2016	7.50	Call	Bond Future	407.9200	0.4079	384.3300	0.3843	(5.783)	0	0	0
2015/09/03	R186	04/02/2016			Bond Future	8.5374	115.1307	8.5581	114.9731	0.242	0.0000	0.0000	5,365
2015/09/03	R186	04/02/2016	7.51	Call	Bond Future	417.9400	0.4179	393.9000	0.3939	(5.752)	0	0	0
2015/09/03	R186	04/02/2016	8.75	Call	Bond Future	3,713.4900	3.7135	3,610.3900	3.6104	(2.776)	0	0	0
2015/09/03	R186	04/02/2016	7.50	Put	Bond Future	8,716.6600	8.7167	8,850.7000	8.8507	1.538	0	0	0
2015/09/03	R186	04/02/2016	7.49	Call	Bond Future	398.5400	0.3985	375.3800	0.3754	(5.811)	0	0	0
2015/09/03	R186	04/02/2016	7.49	Put	Bond Future	8,791.3000	8.7913	8,925.7700	8.9258	1.530	0	0	0
2015/09/03	R186	04/02/2016	7.51	Put	Bond Future	8,642.7400	8.6427	8,776.3300	8.7763	1.546	0	0	0
2015/09/03	R186	04/02/2016	8.75	Put	Bond Future	2,106.6100	2.1066	2,161.1400	2.1611	2.589	0	0	6,700
2015/09/03	R186	05/05/2016			Bond Future	8.5863	117.1824	8.6079	117.0208	0.252	0.0000	0.0000	0
2015/09/03	R186	05/05/2016	8.34	Call	Bond Future	2,710.9500	2.7110	2,634.6300	2.6346	(2.815)	0	0	0
2015/09/03	R186	05/05/2016	8.35	Call	Bond Future	2,743.0100	2.7430	2,666.1200	2.6661	(2.803)	0	0	0

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2015/09/03	R186	05/05/2016	8.33	Call	Bond Future	2,679.1300		2.6791	2,603.3700	2.6034	(2.828)	0	0	0
2015/09/03	R186	05/05/2016	8.35	Put	Bond Future	4,529.7700		4.5298	4,614.4500	4.6144	1.869	0	0	0
2015/09/03	R186	05/05/2016	7.56	Put	Bond Future	8,933.9100		8.9339	9,059.9400	9.0599	1.411	0	0	0
2015/09/03	R186	05/05/2016	8.34	Put	Bond Future	4,574.1600		4.5742	4,659.4100	4.6594	1.864	0	0	0
2015/09/03	R186	05/05/2016	7.56	Call	Bond Future	890.0800		0.8901	854.5400	0.8545	(3.993)	0	0	0
2015/09/03	R186	05/05/2016	8.33	Put	Bond Future	4,618.8500		4.6188	4,704.6600	4.7047	1.858	0	0	0
2015/09/03	R186	04/08/2016	8.51	Put	Bond Future	4,588.3200		4.5883	4,668.7500	4.6688	1.753	0	0	0
2015/09/03	R186	04/08/2016			Bond Future	8.6333		114.0295	8.6560	113.8633	0.263	0.0000	0.0000	0
2015/09/03	R186	04/08/2016	8.50	Put	Bond Future	4,626.3500		4.6263	4,707.2700	4.7073	1.749	0	0	0
2015/09/03	R186	04/08/2016	8.51	Call	Bond Future	3,679.8100		3.6798	3,593.9800	3.5940	(2.332)	0	0	0
2015/09/03	R186	04/08/2016	8.49	Call	Bond Future	3,609.1300		3.6091	3,524.2700	3.5243	(2.351)	0	0	0
2015/09/03	R186	04/08/2016	8.50	Call	Bond Future	3,643.7200		3.6437	3,558.3800	3.5584	(2.342)	0	0	0
2015/09/03	R186	04/08/2016	8.49	Put	Bond Future	4,665.9400		4.6659	4,747.3400	4.7473	1.745	0	0	0
2015/09/03	R197	05/11/2015	295.00	Call	Bond Future	178.3600		0.1784	0.0000	0.0000	(100.000)	0	0	0
2015/09/03	R197	05/11/2015			Bond Future	295.1784		295.1784	294.9789	294.9789	(0.068)	0.0000	0.0000	927
2015/09/03	R197	05/11/2015	294.99	Call	Bond Future	188.3600		0.1884	0.0000	0.0000	(100.000)	0	0	0
2015/09/03	R197	05/11/2015	295.01	Call	Bond Future	168.3600		0.1684	0.0000	0.0000	(100.000)	0	0	0
2015/09/03	R197	05/11/2015	294.99	Put	Bond Future	0.0000		0.0000	11.1300	0.0111	100.000	0	0	0
2015/09/03	R197	05/11/2015	295.01	Put	Bond Future	0.0000		0.0000	31.1300	0.0311	100.000	0	0	0
2015/09/03	R197	05/11/2015	295.00	Put	Bond Future	0.0000		0.0000	21.1300	0.0211	100.000	0	0	0
2015/09/03	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R197	04/02/2016			Bond Future	293.8368		293.8368	293.6330	293.6330	(0.069)	0.0000	0.0000	0
2015/09/03	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R197	04/02/2016	296.99	Put	Bond Future	3,153.2100		3.1532	3,356.9900	3.3570	6.463	0	0	0
2015/09/03	R197	04/02/2016	297.01	Put	Bond Future	3,173.2100		3.1732	3,376.9900	3.3770	6.422	0	0	0
2015/09/03	R197	04/02/2016	297.00	Put	Bond Future	3,163.2100		3.1632	3,366.9900	3.3670	6.442	0	0	0
2015/09/03	R202	05/11/2015			Bond Future	239.7885		239.7885	239.7912	239.7912	0.001	0.0000	0.0000	53,286
2015/09/03	R202	05/11/2015	245.99	Put	Bond Future	6,201.4600		6.2015	6,198.8100	6.1988	(0.043)	0	0	0
2015/09/03	R202	05/11/2015	246.01	Put	Bond Future	6,221.4600		6.2215	6,218.8100	6.2188	(0.043)	0	0	0
2015/09/03	R202	05/11/2015	246.00	Put	Bond Future	6,211.4600		6.2115	6,208.8100	6.2088	(0.043)	0	0	0
2015/09/03	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R202	04/02/2016			Bond Future	240.4876		240.4876	240.4896	240.4896	0.001	0.0000	0.0000	0
2015/09/03	R202	04/02/2016	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R202	04/02/2016	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R202	04/02/2016	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R202	04/02/2016	239.99	Call	Bond Future	497.6500		0.4977	499.6300	0.4996	0.398	0	0	0
2015/09/03	R202	04/02/2016	240.00	Call	Bond Future	487.6500		0.4877	489.6300	0.4896	0.406	0	0	0
2015/09/03	R202	04/02/2016	240.01	Call	Bond Future	477.6500		0.4777	479.6300	0.4796	0.415	0	0	0
2015/09/03	R203	05/11/2015	5.99	Call	Bond Future	0.3400		0.0003	0.3100	0.0003	(8.824)	0	0	0
2015/09/03	R203	05/11/2015	6.00	Put	Bond Future	2,487.4300		2.4874	2,486.1300	2.4861	(0.052)	0	0	0
2015/09/03	R203	05/11/2015			Bond Future	7.4285		102.6465	7.4277	102.6478	(0.010)	0.0000	0.0000	15,250
2015/09/03	R203	05/11/2015	6.00	Call	Bond Future	0.3700		0.0004	0.3400	0.0003	(8.108)	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
2015/09/03	R203	05/11/2015	6.01	Call	Bond Future	0.3900	0.0004	0.3600	0.0004	(7.692)	0	0	0
2015/09/03	R203	05/11/2015	5.99	Put	Bond Future	2,505.0900	2.5051	2,503.7900	2.5038	(0.052)	0	0	0
2015/09/03	R203	05/11/2015	6.01	Put	Bond Future	2,469.7600	2.4698	2,468.4600	2.4685	(0.053)	0	0	0
2015/09/03	R203	04/02/2016	7.25	Put	Bond Future	577.4100	0.5774	575.6600	0.5757	(0.303)	0	0	0
2015/09/03	R203	04/02/2016	7.26	Put	Bond Future	567.2600	0.5673	565.5000	0.5655	(0.310)	0	0	0
2015/09/03	R203	04/02/2016			Bond Future	7.5301	104.3838	7.5293	104.3850	(0.011)	0.0000	0.0000	0
2015/09/03	R203	04/02/2016	7.26	Call	Bond Future	163.6600	0.1637	163.0900	0.1631	(0.348)	0	0	0
2015/09/03	R203	04/02/2016	7.24	Call	Bond Future	154.3300	0.1543	153.7700	0.1538	(0.363)	0	0	0
2015/09/03	R203	04/02/2016	7.25	Call	Bond Future	158.8300	0.1588	158.2700	0.1583	(0.353)	0	0	0
2015/09/03	R203	04/02/2016	7.24	Put	Bond Future	587.9000	0.5879	586.1500	0.5862	(0.298)	0	0	0
2015/09/03	R203	05/05/2016	7.25	Put	Bond Future	742.6800	0.7427	741.6000	0.7416	(0.145)	0	0	0
2015/09/03	R203	05/05/2016			Bond Future	7.5873	102.0734	7.5871	102.0736	(0.002)	0.0000	0.0000	0
2015/09/03	R203	05/05/2016	7.26	Call	Bond Future	318.7100	0.3187	317.8200	0.3178	(0.279)	0	0	0
2015/09/03	R203	05/05/2016	7.24	Call	Bond Future	308.8100	0.3088	307.9200	0.3079	(0.288)	0	0	0
2015/09/03	R203	05/05/2016	7.25	Call	Bond Future	313.7400	0.3137	312.8500	0.3129	(0.284)	0	0	0
2015/09/03	R203	05/05/2016	7.24	Put	Bond Future	750.5100	0.7505	749.4300	0.7494	(0.144)	0	0	0
2015/09/03	R203	05/05/2016	7.26	Put	Bond Future	734.9000	0.7349	733.8200	0.7338	(0.147)	0	0	0
2015/09/03	R204	05/11/2015			Bond Future	7.7577	103.7492	7.7622	103.7370	0.058	0.0000	0.0000	24,654
2015/09/03	R204	05/11/2015	6.25	Call	Bond Future	0.6100	0.0006	0.5400	0.0005	(11.475)	0	0	0
2015/09/03	R204	05/11/2015	6.24	Put	Bond Future	4,253.5700	4.2536	4,265.7100	4.2657	0.285	0	0	0
2015/09/03	R204	05/11/2015	6.26	Put	Bond Future	4,196.1700	4.1962	4,208.3100	4.2083	0.289	0	0	0
2015/09/03	R204	05/11/2015	6.25	Put	Bond Future	4,224.8700	4.2249	4,237.0100	4.2370	0.287	0	0	0
2015/09/03	R204	05/11/2015	6.26	Call	Bond Future	0.6500	0.0007	0.5800	0.0006	(10.769)	0	0	0
2015/09/03	R204	05/11/2015	6.24	Call	Bond Future	0.5700	0.0006	0.5000	0.0005	(12.281)	0	0	0
2015/09/03	R204	04/02/2016	7.50	Call	Bond Future	355.9600	0.3560	350.0300	0.3500	(1.666)	0	0	0
2015/09/03	R204	04/02/2016			Bond Future	7.8450	101.4684	7.8499	101.4559	0.063	0.0000	0.0000	0
2015/09/03	R204	04/02/2016	7.51	Call	Bond Future	364.3700	0.3644	358.3500	0.3584	(1.652)	0	0	0
2015/09/03	R204	04/02/2016	7.49	Put	Bond Future	1,250.6300	1.2506	1,257.2700	1.2573	0.531	0	0	0
2015/09/03	R204	04/02/2016	7.51	Put	Bond Future	1,215.9600	1.2160	1,222.4300	1.2224	0.532	0	0	0
2015/09/03	R204	04/02/2016	7.49	Call	Bond Future	347.9200	0.3479	342.0700	0.3421	(1.681)	0	0	0
2015/09/03	R204	04/02/2016	7.50	Put	Bond Future	1,233.1100	1.2331	1,239.6700	1.2397	0.532	0	0	0
2015/09/03	R204	05/05/2016	7.75	Call	Bond Future	820.5300	0.8205	812.4100	0.8124	(0.990)	0	0	0
2015/09/03	R204	05/05/2016			Bond Future	7.9103	103.2764	7.9162	103.2627	0.075	0.0000	0.0000	0
2015/09/03	R204	05/05/2016	7.76	Call	Bond Future	831.4200	0.8314	823.2400	0.8232	(0.984)	0	0	0
2015/09/03	R204	05/05/2016	7.74	Put	Bond Future	1,207.0600	1.2071	1,212.7600	1.2128	0.472	0	0	0
2015/09/03	R204	05/05/2016	7.76	Put	Bond Future	1,181.7000	1.1817	1,187.2900	1.1873	0.473	0	0	0
2015/09/03	R204	05/05/2016	7.74	Call	Bond Future	810.0500	0.8100	801.9800	0.8020	(0.996)	0	0	0
2015/09/03	R204	05/05/2016	7.75	Put	Bond Future	1,194.1700	1.1942	1,199.8200	1.1998	0.473	0	0	0
2015/09/03	R207	05/11/2015	7.76	Call	Bond Future	421.1400	0.4211	392.5800	0.3926	(6.782)	0	0	0
2015/09/03	R207	05/11/2015			Bond Future	7.9848	99.7402	8.0050	99.6708	0.253	0.0000	0.0000	43,676
2015/09/03	R207	05/11/2015	7.74	Call	Bond Future	397.6800	0.3977	370.1500	0.3702	(6.923)	0	0	0
2015/09/03	R207	05/11/2015	7.50	Call	Bond Future	183.8700	0.1839	167.7100	0.1677	(8.789)	0	0	19
2015/09/03	R207	05/11/2015	7.75	Call	Bond Future	409.2900	0.4093	381.2500	0.3813	(6.851)	0	0	0
2015/09/03	R207	05/11/2015	7.43	Call	Bond Future	142.3300	0.1423	128.9500	0.1289	(9.401)	0	0	53
2015/09/03	R207	05/11/2015	7.74	Put	Bond Future	1,244.6900	1.2447	1,286.5600	1.2866	3.364	0	0	0
2015/09/03	R207	05/11/2015	7.43	Put	Bond Future	2,074.9200	2.0749	2,130.9400	2.1309	2.700	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
2015/09/03	R207	05/11/2015	7.76	Put	Bond Future	1,198.6100	1.1986	1,239.4500	1.2394	3.407	0	0	0
2015/09/03	R207	05/11/2015	7.50	Put	Bond Future	1,870.0600	1.8701	1,923.3000	1.9233	2.847	0	0	0
2015/09/03	R207	05/11/2015	7.75	Put	Bond Future	1,221.5200	1.2215	1,262.8800	1.2629	3.386	0	0	0
2015/09/03	R207	04/02/2016	7.49	Put	Bond Future	2,227.7600	2.2278	2,280.1000	2.2801	2.349	0	0	0
2015/09/03	R207	04/02/2016	7.27	Put	Bond Future	2,825.5900	2.8256	2,884.1000	2.8841	2.071	0	0	0
2015/09/03	R207	04/02/2016			Bond Future	8.0659	97.7867	8.0876	97.7160	0.269	0.0000	0.0000	0
2015/09/03	R207	04/02/2016	7.51	Put	Bond Future	2,176.9000	2.1769	2,228.6100	2.2286	2.375	0	0	0
2015/09/03	R207	04/02/2016	7.27	Call	Bond Future	189.2700	0.1893	177.1400	0.1771	(6.409)	0	0	43
2015/09/03	R207	04/02/2016	7.50	Call	Bond Future	336.5900	0.3366	317.9800	0.3180	(5.529)	0	0	19
2015/09/03	R207	04/02/2016	7.51	Call	Bond Future	344.5800	0.3446	325.6500	0.3256	(5.494)	0	0	0
2015/09/03	R207	04/02/2016	7.49	Call	Bond Future	328.7400	0.3287	310.4400	0.3104	(5.567)	0	0	0
2015/09/03	R207	04/02/2016	7.50	Put	Bond Future	2,202.2500	2.2022	2,254.2800	2.2543	2.363	0	0	0
2015/09/03	R207	05/05/2016	7.86	Put	Bond Future	1,815.1000	1.8151	1,855.9600	1.8560	2.251	0	0	0
2015/09/03	R207	05/05/2016			Bond Future	8.1340	99.5293	8.1577	99.4564	0.292	0.0000	0.0000	0
2015/09/03	R207	05/05/2016	7.85	Put	Bond Future	1,833.3500	1.8334	1,874.4800	1.8745	2.243	0	0	0
2015/09/03	R207	05/05/2016	7.56	Put	Bond Future	2,416.3600	2.4164	2,465.1200	2.4651	2.018	0	0	0
2015/09/03	R207	05/05/2016	7.84	Put	Bond Future	1,851.7200	1.8517	1,893.1200	1.8931	2.236	0	0	0
2015/09/03	R207	05/05/2016	7.56	Call	Bond Future	630.9900	0.6310	606.8200	0.6068	(3.830)	0	0	43
2015/09/03	R207	05/05/2016	7.85	Call	Bond Future	954.9200	0.9549	923.1200	0.9231	(3.330)	0	0	0
2015/09/03	R207	05/05/2016	7.86	Call	Bond Future	967.7600	0.9678	935.6900	0.9357	(3.314)	0	0	0
2015/09/03	R207	05/05/2016	7.84	Call	Bond Future	942.1800	0.9422	910.6500	0.9106	(3.346)	0	0	0
2015/09/03	R207	04/08/2016			Bond Future	8.2007	97.7106	8.2270	97.6349	0.320	0.0000	0.0000	0
2015/09/03	R207	04/08/2016	7.99	Put	Bond Future	1,834.6800	1.8347	1,874.9100	1.8749	2.193	0	0	0
2015/09/03	R207	04/08/2016	8.01	Put	Bond Future	1,803.0800	1.8031	1,842.8400	1.8428	2.205	0	0	0
2015/09/03	R207	04/08/2016	8.00	Put	Bond Future	1,818.8400	1.8188	1,858.8300	1.8588	2.199	0	0	0
2015/09/03	R207	04/08/2016	8.01	Call	Bond Future	1,250.3200	1.2503	1,214.3700	1.2144	(2.875)	0	0	0
2015/09/03	R207	04/08/2016	7.99	Call	Bond Future	1,223.7400	1.2237	1,188.2600	1.1883	(2.899)	0	0	0
2015/09/03	R207	04/08/2016	8.00	Call	Bond Future	1,236.9900	1.2370	1,201.2700	1.2013	(2.888)	0	0	0
2015/09/03	R208	05/11/2015			Bond Future	8.1139	94.8859	8.1339	94.8031	0.247	0.0000	0.0000	40,396
2015/09/03	R208	05/11/2015	7.74	Put	Bond Future	1,903.4900	1.9035	1,960.3900	1.9604	2.989	0	0	0
2015/09/03	R208	05/11/2015	8.48	Call	Bond Future	1,879.9000	1.8799	1,812.8000	1.8128	(3.569)	0	0	0
2015/09/03	R208	05/11/2015	7.75	Call	Bond Future	350.1100	0.3501	323.6100	0.3236	(7.569)	0	0	0
2015/09/03	R208	05/11/2015	7.76	Call	Bond Future	361.0600	0.3611	333.9900	0.3340	(7.497)	0	0	0
2015/09/03	R208	05/11/2015	7.74	Call	Bond Future	339.4100	0.3394	313.4700	0.3135	(7.643)	0	0	0
2015/09/03	R208	05/11/2015	8.48	Put	Bond Future	378.0800	0.3781	393.8200	0.3938	4.163	0	0	2,200
2015/09/03	R208	05/11/2015	7.76	Put	Bond Future	1,840.6800	1.8407	1,896.4500	1.8965	3.030	0	0	0
2015/09/03	R208	05/11/2015	7.75	Put	Bond Future	1,871.9500	1.8719	1,928.2900	1.9283	3.010	0	0	0
2015/09/03	R208	04/02/2016			Bond Future	8.1863	96.4921	8.2076	96.4077	0.259	0.0000	0.0000	0
2015/09/03	R208	04/02/2016	7.74	Put	Bond Future	2,369.8400	2.3698	2,426.4200	2.4264	2.388	0	0	0
2015/09/03	R208	04/02/2016	7.76	Put	Bond Future	2,312.6100	2.3126	2,368.3800	2.3684	2.412	0	0	0
2015/09/03	R208	04/02/2016	7.75	Put	Bond Future	2,341.1200	2.3411	2,397.3000	2.3973	2.400	0	0	0
2015/09/03	R208	04/02/2016	7.76	Call	Bond Future	597.6300	0.5976	569.0600	0.5691	(4.781)	0	0	0
2015/09/03	R208	04/02/2016	7.74	Call	Bond Future	573.4900	0.5735	545.7300	0.5457	(4.841)	0	0	0
2015/09/03	R208	04/02/2016	7.75	Call	Bond Future	585.4700	0.5855	557.3100	0.5573	(4.810)	0	0	0
2015/09/03	R208	05/05/2016	7.99	Call	Bond Future	1,231.9500	1.2319	1,192.8400	1.1928	(3.175)	0	0	0
2015/09/03	R208	05/05/2016	8.00	Put	Bond Future	2,186.3600	2.1864	2,233.7400	2.2337	2.167	0	0	0
2015/09/03	R208	05/05/2016			Bond Future	8.2444	94.8097	8.2672	94.7229	0.276	0.0000	0.0000	0

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2015/09/03	R208	05/05/2016	8.00	Call	Bond Future	1,248.0600		1.2481	1,208.6300	1.2086	(3.159)	0	0	0
2015/09/03	R208	05/05/2016	8.01	Call	Bond Future	1,264.3000		1.2643	1,224.5500	1.2245	(3.144)	0	0	0
2015/09/03	R208	05/05/2016	7.99	Put	Bond Future	2,208.8800		2.2089	2,256.5800	2.2566	2.159	0	0	0
2015/09/03	R208	05/05/2016	8.01	Put	Bond Future	2,163.9800		2.1640	2,211.0400	2.2110	2.175	0	0	0
2015/09/03	R209	05/11/2015	7.99	Put	Bond Future	8,108.0100		8.1080	8,244.0700	8.2441	1.678	0	0	0
2015/09/03	R209	05/11/2015	9.25	Call	Bond Future	3,020.0000		3.0200	2,908.6500	2.9087	(3.687)	0	0	0
2015/09/03	R209	05/11/2015			Bond Future	8.9864		75.3110	9.0062	75.1640	0.220	0.0000	0.0000	24,850
2015/09/03	R209	05/11/2015	8.01	Put	Bond Future	7,943.2100		7.9432	8,078.5100	8.0785	1.703	0	0	0
2015/09/03	R209	05/11/2015	9.16	Put	Bond Future	1,331.8800		1.3319	1,374.4700	1.3745	3.198	0	0	0
2015/09/03	R209	05/11/2015	7.99	Call	Bond Future	98.1200		0.0981	87.1400	0.0871	(11.190)	0	0	0
2015/09/03	R209	05/11/2015	8.00	Put	Bond Future	8,025.3800		8.0254	8,161.0800	8.1611	1.691	0	0	0
2015/09/03	R209	05/11/2015	9.25	Put	Bond Future	1,096.8800		1.0969	1,132.5700	1.1326	3.254	0	0	900
2015/09/03	R209	05/11/2015	8.50	Put	Bond Future	4,348.1700		4.3482	4,452.0300	4.4520	2.389	0	0	0
2015/09/03	R209	05/11/2015	9.00	Put	Bond Future	1,844.0900		1.8441	1,900.5800	1.9006	3.063	0	0	500
2015/09/03	R209	05/11/2015	8.00	Call	Bond Future	102.1600		0.1022	90.8200	0.0908	(11.100)	0	0	0
2015/09/03	R209	05/11/2015	8.01	Call	Bond Future	106.5200		0.1065	94.7800	0.0948	(11.021)	0	0	0
2015/09/03	R209	05/11/2015	9.16	Call	Bond Future	2,607.1100		2.6071	2,502.6600	2.5027	(4.006)	0	0	0
2015/09/03	R209	05/11/2015	8.50	Call	Bond Future	591.4500		0.5915	548.2700	0.5483	(7.301)	0	0	900
2015/09/03	R209	05/11/2015	9.00	Call	Bond Future	1,945.4900		1.9455	1,854.9400	1.8549	(4.654)	0	0	0
2015/09/03	R209	04/02/2016	8.74	Call	Bond Future	1,953.2400		1.9532	1,885.2300	1.8852	(3.482)	0	0	0
2015/09/03	R209	04/02/2016	8.75	Put	Bond Future	4,157.5400		4.1575	4,238.5300	4.2385	1.948	0	0	0
2015/09/03	R209	04/02/2016			Bond Future	9.0390		76.5859	9.0594	76.4363	0.225	0.0000	0.0000	400
2015/09/03	R209	04/02/2016	8.75	Call	Bond Future	1,982.2400		1.9822	1,913.6000	1.9136	(3.463)	0	0	0
2015/09/03	R209	04/02/2016	8.76	Call	Bond Future	2,011.4900		2.0115	1,942.2300	1.9422	(3.443)	0	0	0
2015/09/03	R209	04/02/2016	9.52	Put	Bond Future	1,566.2200		1.5662	1,603.7400	1.6037	2.396	0	0	2,200
2015/09/03	R209	04/02/2016	8.74	Put	Bond Future	4,205.5200		4.2055	4,287.1400	4.2871	1.941	0	0	0
2015/09/03	R209	04/02/2016	8.76	Put	Bond Future	4,109.9200		4.1099	4,190.2900	4.1903	1.956	0	0	0
2015/09/03	R209	04/02/2016	9.52	Call	Bond Future	4,983.4900		4.9835	4,871.3800	4.8714	(2.250)	0	0	0
2015/09/03	R209	05/05/2016			Bond Future	9.0843		74.8010	9.1053	74.6479	0.231	0.0000	0.0000	0
2015/09/03	R209	05/05/2016	9.00	Call	Bond Future	3,393.7300		3.3937	3,310.5200	3.3105	(2.452)	0	0	0
2015/09/03	R209	05/05/2016	8.99	Put	Bond Future	4,052.3800		4.0524	4,122.7600	4.1228	1.737	0	0	0
2015/09/03	R209	05/05/2016	9.01	Put	Bond Future	3,974.8700		3.9749	4,044.2600	4.0443	1.746	0	0	0
2015/09/03	R209	05/05/2016	9.00	Put	Bond Future	4,012.7400		4.0127	4,082.6300	4.0826	1.742	0	0	0
2015/09/03	R209	05/05/2016	9.01	Call	Bond Future	3,429.6800		3.4297	3,345.9700	3.3460	(2.441)	0	0	0
2015/09/03	R209	05/05/2016	8.99	Call	Bond Future	3,359.4400		3.3594	3,276.7200	3.2767	(2.462)	0	0	0
2015/09/03	R210	05/11/2015			Bond Future	181.5364		181.5364	180.7533	180.7533	(0.431)	0.0000	0.0000	2,298
2015/09/03	R210	05/11/2015	182.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R210	05/11/2015	181.99	Put	Bond Future	453.5900		0.4536	1,236.7100	1.2367	172.649	0	0	0
2015/09/03	R210	05/11/2015	182.01	Put	Bond Future	473.5900		0.4736	1,256.7100	1.2567	165.358	0	0	0
2015/09/03	R210	05/11/2015	182.00	Put	Bond Future	463.5900		0.4636	1,246.7100	1.2467	168.925	0	0	0
2015/09/03	R210	05/11/2015	182.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R210	05/11/2015	181.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R210	04/02/2016	184.99	Put	Bond Future	366.1400		0.3661	1,163.3400	1.1633	217.731	0	0	0
2015/09/03	R210	04/02/2016			Bond Future	184.6239		184.6239	183.8267	183.8267	(0.432)	0.0000	0.0000	0
2015/09/03	R210	04/02/2016	185.01	Put	Bond Future	386.1400		0.3861	1,183.3400	1.1833	206.454	0	0	0
2015/09/03	R210	04/02/2016	184.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/03	R210	04/02/2016	185.00	Put	Bond Future	376.1400	0.3761	1,173.3400	1.1733	211.942	0	0	0
2015/09/03	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R211	05/11/2015			Bond Future	135.9168	135.9168	135.9152	135.9152	(0.001)	0.0000	0.0000	0
2015/09/03	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R211	05/11/2015	134.99	Call	Bond Future	926.7800	0.9268	925.2400	0.9252	(0.166)	0	0	0
2015/09/03	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R211	05/11/2015	135.00	Call	Bond Future	916.7800	0.9168	915.2400	0.9152	(0.168)	0	0	0
2015/09/03	R211	05/11/2015	135.01	Call	Bond Future	906.7800	0.9068	905.2400	0.9052	(0.170)	0	0	0
2015/09/03	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R211	04/02/2016			Bond Future	136.5301	136.5301	136.5281	136.5281	(0.001)	0.0000	0.0000	1,120
2015/09/03	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R211	04/02/2016	138.99	Put	Bond Future	2,459.9100	2.4599	2,461.9000	2.4619	0.081	0	0	0
2015/09/03	R211	04/02/2016	139.01	Put	Bond Future	2,479.9100	2.4799	2,481.9000	2.4819	0.080	0	0	0
2015/09/03	R211	04/02/2016	139.00	Put	Bond Future	2,469.9100	2.4699	2,471.9000	2.4719	0.081	0	0	0
2015/09/03	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R212	05/11/2015			Bond Future	141.5935	141.5935	141.5944	141.5944	0.001	0.0000	0.0000	928
2015/09/03	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R212	05/11/2015	145.99	Put	Bond Future	4,396.4600	4.3965	4,395.5700	4.3956	(0.020)	0	0	0
2015/09/03	R212	05/11/2015	146.01	Put	Bond Future	4,416.4600	4.4165	4,415.5700	4.4156	(0.020)	0	0	0
2015/09/03	R212	05/11/2015	146.00	Put	Bond Future	4,406.4600	4.4065	4,405.5700	4.4056	(0.020)	0	0	0
2015/09/03	R212	04/02/2016			Bond Future	142.1376	142.1376	142.1381	142.1381	0.000	0.0000	0.0000	0
2015/09/03	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R212	04/02/2016	145.99	Put	Bond Future	3,852.3500	3.8524	3,851.8800	3.8519	(0.012)	0	0	0
2015/09/03	R212	04/02/2016	146.01	Put	Bond Future	3,872.3500	3.8724	3,871.8800	3.8719	(0.012)	0	0	0
2015/09/03	R212	04/02/2016	146.00	Put	Bond Future	3,862.3500	3.8624	3,861.8800	3.8619	(0.012)	0	0	0
2015/09/03	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R213	05/11/2015	7.76	Call	Bond Future	52.2800	0.0523	44.7300	0.0447	(14.441)	0	0	0
2015/09/03	R213	05/11/2015			Bond Future	8.8920	85.6966	8.9169	85.5142	0.280	0.0000	0.0000	21,426
2015/09/03	R213	05/11/2015	7.74	Call	Bond Future	47.7600	0.0478	40.7700	0.0408	(14.636)	0	0	0
2015/09/03	R213	05/11/2015	7.75	Call	Bond Future	49.9300	0.0499	42.6700	0.0427	(14.540)	0	0	0
2015/09/03	R213	05/11/2015	7.74	Put	Bond Future	9,138.1900	9.1382	9,313.6200	9.3136	1.920	0	0	0
2015/09/03	R213	05/11/2015	7.76	Put	Bond Future	8,973.4800	8.9735	9,148.3500	9.1484	1.949	0	0	0
2015/09/03	R213	05/11/2015	7.75	Put	Bond Future	9,055.6900	9.0557	9,230.8500	9.2309	1.934	0	0	0
2015/09/03	R213	04/02/2016			Bond Future	8.9532	87.1470	8.9789	86.9614	0.287	0.0000	0.0000	200
2015/09/03	R213	04/02/2016	8.75	Call	Bond Future	2,138.9200	2.1389	2,050.7900	2.0508	(4.120)	0	0	0
2015/09/03	R213	04/02/2016	8.74	Put	Bond Future	3,671.5700	3.6716	3,769.8100	3.7698	2.676	0	0	0
2015/09/03	R213	04/02/2016	8.76	Put	Bond Future	3,584.4700	3.5845	3,681.1400	3.6811	2.697	0	0	0
2015/09/03	R213	04/02/2016	8.75	Put	Bond Future	3,627.8500	3.6279	3,725.3000	3.7253	2.686	0	0	0
2015/09/03	R213	04/02/2016	8.76	Call	Bond Future	2,169.6900	2.1697	2,080.7800	2.0808	(4.098)	0	0	0
2015/09/03	R213	04/02/2016	8.74	Call	Bond Future	2,108.4000	2.1084	2,021.0600	2.0211	(4.142)	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
2015/09/03	R213	05/05/2016	8.76	Put	Bond Future	4,516.6600	4.5167	4,616.0000	4.6160	2.199	0	0	0
2015/09/03	R213	05/05/2016	8.74	Put	Bond Future	4,603.0100	4.6030	4,703.6000	4.7036	2.185	0	0	0
2015/09/03	R213	05/05/2016			Bond Future	9.0010	85.1507	9.0275	84.9610	0.295	0.0000	0.0000	0
2015/09/03	R213	05/05/2016	8.75	Put	Bond Future	4,559.6900	4.5597	4,659.6600	4.6597	2.192	0	0	0
2015/09/03	R213	05/05/2016	8.74	Call	Bond Future	2,707.3600	2.7074	2,618.2500	2.6182	(3.291)	0	0	0
2015/09/03	R213	05/05/2016	8.75	Call	Bond Future	2,737.7900	2.7378	2,648.0600	2.6481	(3.277)	0	0	0
2015/09/03	R213	05/05/2016	8.76	Call	Bond Future	2,768.4200	2.7684	2,678.0600	2.6781	(3.264)	0	0	0
2015/09/03	R214	05/11/2015			Bond Future	9.0162	76.3466	9.0411	76.1511	0.276	0.0000	0.0000	11,693
2015/09/03	R214	05/11/2015	7.99	Put	Bond Future	8,924.7400	8.9247	9,108.0900	9.1081	2.054	0	0	0
2015/09/03	R214	05/11/2015	8.00	Put	Bond Future	8,834.6400	8.8346	9,017.5700	9.0176	2.071	0	0	0
2015/09/03	R214	05/11/2015	8.01	Put	Bond Future	8,745.0200	8.7450	8,927.4900	8.9275	2.087	0	0	0
2015/09/03	R214	05/11/2015	7.99	Call	Bond Future	91.5000	0.0915	79.3600	0.0794	(13.268)	0	0	0
2015/09/03	R214	05/11/2015	8.00	Call	Bond Future	95.3800	0.0954	82.8200	0.0828	(13.168)	0	0	0
2015/09/03	R214	05/11/2015	8.01	Call	Bond Future	99.5700	0.0996	86.5500	0.0865	(13.076)	0	0	0
2015/09/03	R214	04/02/2016			Bond Future	9.0698	77.6387	9.0954	77.4399	0.282	0.0000	0.0000	4,620
2015/09/03	R214	04/02/2016	7.99	Put	Bond Future	9,726.0000	9.7260	9,893.6300	9.8936	1.724	0	0	0
2015/09/03	R214	04/02/2016	8.00	Call	Bond Future	501.4700	0.5015	469.7000	0.4697	(6.335)	0	0	0
2015/09/03	R214	04/02/2016	8.01	Call	Bond Future	513.0300	0.5130	480.7000	0.4807	(6.302)	0	0	0
2015/09/03	R214	04/02/2016	7.99	Call	Bond Future	490.6500	0.4906	459.4200	0.4594	(6.365)	0	0	0
2015/09/03	R214	04/02/2016	8.01	Put	Bond Future	9,561.0500	9.5611	9,727.5800	9.7276	1.742	0	0	0
2015/09/03	R214	04/02/2016	8.00	Put	Bond Future	9,643.0700	9.6431	9,810.1600	9.8102	1.733	0	0	0
2015/09/03	R214	05/05/2016	9.01	Call	Bond Future	3,552.6800	3.5527	3,445.2500	3.4452	(3.024)	0	0	0
2015/09/03	R214	05/05/2016			Bond Future	9.1119	75.7266	9.1383	75.5234	0.290	0.0000	0.0000	0
2015/09/03	R214	05/05/2016	8.99	Call	Bond Future	3,479.6300	3.4796	3,373.5100	3.3735	(3.050)	0	0	0
2015/09/03	R214	05/05/2016	9.00	Call	Bond Future	3,515.3200	3.5153	3,408.5400	3.4085	(3.038)	0	0	0
2015/09/03	R214	05/05/2016	8.99	Put	Bond Future	4,430.2700	4.4303	4,527.3000	4.5273	2.190	0	0	0
2015/09/03	R214	05/05/2016	9.01	Put	Bond Future	4,346.0200	4.3460	4,441.7400	4.4417	2.202	0	0	0
2015/09/03	R214	05/05/2016	9.00	Put	Bond Future	4,387.2400	4.3872	4,483.6100	4.4836	2.197	0	0	0
2015/09/03	R248	05/11/2015	8.01	Put	Bond Future	11,911.6700	11.9117	12,110.9200	12.1109	1.673	0	0	0
2015/09/03	R248	05/11/2015			Bond Future	9.0774	98.2917	9.0972	98.0925	0.218	0.0000	0.0000	48,592
2015/09/03	R248	05/11/2015	8.00	Put	Bond Future	12,035.1300	12.0351	12,234.3800	12.2344	1.656	0	0	0
2015/09/03	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R248	05/11/2015	7.99	Put	Bond Future	12,158.8400	12.1588	12,358.0900	12.3581	1.639	0	0	0
2015/09/03	R248	04/02/2016	8.99	Put	Bond Future	1,441.0800	1.4411	1,643.8100	1.6438	14.068	0	0	0
2015/09/03	R248	04/02/2016			Bond Future	9.1327	99.9553	9.1531	99.7526	0.223	0.0000	0.0000	250
2015/09/03	R248	04/02/2016	9.00	Put	Bond Future	1,338.8700	1.3389	1,541.6000	1.5416	15.142	0	0	0
2015/09/03	R248	04/02/2016	9.01	Put	Bond Future	1,236.8500	1.2369	1,439.5800	1.4396	16.391	0	0	0
2015/09/03	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R248	05/05/2016			Bond Future	9.1764	97.3001	9.1975	97.0927	0.229	0.0000	0.0000	0
2015/09/03	R248	05/05/2016	8.99	Put	Bond Future	1,872.9600	1.8730	2,080.3500	2.0803	11.073	0	0	0
2015/09/03	R248	05/05/2016	9.01	Put	Bond Future	1,668.9700	1.6690	1,876.3600	1.8764	12.426	0	0	0
2015/09/03	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2015/09/03	R248	05/05/2016	9.00	Put	Bond Future	1,770.8700	1.7709	1,978.2600	1.9783	11.711	0	0	0
2015/09/03	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/03	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **521762**