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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/09/2015 TO 04/09/2015

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
2015/09/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	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
2015/09/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	2025	05/11/2015	123.01	Put	Bond Future	28.0400	0.0280	340.3900	0.3404	1113.944	0	0	0
2015/09/04	2025	05/11/2015			Bond Future	122.9820	122.9820	122.6696	122.6696	(0.254)	0.0000	0.0000	538
2015/09/04	2025	05/11/2015	123.00	Put	Bond Future	18.0400	0.0180	330.3900	0.3304	1731.430	0	0	0
2015/09/04	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2025	05/11/2015	122.99	Put	Bond Future	8.0400	0.0080	320.3900	0.3204	3884.950	0	0	0
2015/09/04	2025	04/02/2016	126.01	Put	Bond Future	2,160.2300	2.1602	2,479.8900	2.4799	14.797	0	0	0
2015/09/04	2025	04/02/2016			Bond Future	123.8498	123.8498	123.5301	123.5301	(0.258)	0.0000	0.0000	0
2015/09/04	2025	04/02/2016	126.00	Put	Bond Future	2,150.2300	2.1502	2,469.8900	2.4699	14.866	0	0	0
2015/09/04	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2025	04/02/2016	125.99	Put	Bond Future	2,140.2300	2.1402	2,459.8900	2.4599	14.936	0	0	0
2015/09/04	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2030	05/11/2015			Bond Future	8.8917	95.0771	8.9778	94.4275	0.968	0.0000	0.0000	9,973
2015/09/04	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2030	05/11/2015	8.49	Put	Bond Future	3,117.1400	3.1171	3,766.7400	3.7667	20.840	0	0	0
2015/09/04	2030	05/11/2015	8.51	Put	Bond Future	2,958.5100	2.9585	3,608.1100	3.6081	21.957	0	0	0
2015/09/04	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2030	05/11/2015	8.50	Put	Bond Future	3,037.7800	3.0378	3,687.3800	3.6874	21.384	0	0	0
2015/09/04	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2030	04/02/2016			Bond Future	8.9530	92.6794	9.0421	92.0172	0.996	0.0000	0.0000	400
2015/09/04	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2030	04/02/2016	8.74	Put	Bond Future	1,609.1900	1.6092	2,271.4800	2.2715	41.157	0	0	0
2015/09/04	2030	04/02/2016	8.76	Put	Bond Future	1,456.4100	1.4564	2,118.7000	2.1187	45.474	0	0	0
2015/09/04	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2030	04/02/2016	8.75	Put	Bond Future	1,532.7500	1.5328	2,195.0400	2.1950	43.209	0	0	0
2015/09/04	2032	05/11/2015			Bond Future	8.9768	94.7322	9.0628	94.0381	0.958	0.0000	0.0000	1,579
2015/09/04	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2032	05/11/2015	7.99	Put	Bond Future	8,530.8100	8.5308	9,224.9700	9.2250	8.137	0	0	0
2015/09/04	2032	05/11/2015	8.01	Put	Bond Future	8,346.9700	8.3470	9,041.1300	9.0411	8.316	0	0	0
2015/09/04	2032	05/11/2015	8.00	Put	Bond Future	8,438.8300	8.4388	9,132.9900	9.1330	8.226	0	0	0
2015/09/04	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2032	04/02/2016			Bond Future	9.0375	96.3358	9.1264	95.6282	0.984	0.0000	0.0000	0
2015/09/04	2032	04/02/2016	8.69	Put	Bond Future	2,841.5500	2.8415	3,549.1700	3.5492	24.903	0	0	0
2015/09/04	2032	04/02/2016	8.71	Put	Bond Future	2,674.6100	2.6746	3,382.2300	3.3822	26.457	0	0	0

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2015/09/04	2032	04/02/2016	8.70	Put	Bond Future	2,758.0300	2.7580	3,465.6500	3.4656	25.657	0	0	0
2015/09/04	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2032	05/05/2016			Bond Future	9.0902	93.8940	9.1819	93.1739	1.009	0.0000	0.0000	0
2015/09/04	2032	05/05/2016	8.99	Put	Bond Future	795.9300	0.7959	1,516.0500	1.5160	90.475	0	0	0
2015/09/04	2032	05/05/2016	9.01	Put	Bond Future	636.2300	0.6362	1,356.3500	1.3563	113.185	0	0	0
2015/09/04	2032	05/05/2016	9.00	Put	Bond Future	716.0300	0.7160	1,436.1500	1.4362	100.571	0	0	0
2015/09/04	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2033	05/11/2015			Bond Future	103.2416	103.2416	103.1668	103.1668	(0.072)	0.0000	0.0000	100
2015/09/04	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2033	05/11/2015	102.40	Call	Bond Future	841.6100	0.8416	766.8100	0.7668	(8.888)	0	0	0
2015/09/04	2033	05/11/2015	102.41	Call	Bond Future	831.6100	0.8316	756.8100	0.7568	(8.995)	0	0	0
2015/09/04	2033	05/11/2015	102.39	Call	Bond Future	851.6100	0.8516	776.8100	0.7768	(8.783)	0	0	0
2015/09/04	2033	04/02/2016	102.40	Call	Bond Future	2,597.0300	2.5970	2,519.2500	2.5193	(2.995)	0	0	0
2015/09/04	2033	04/02/2016			Bond Future	104.9970	104.9970	104.9192	104.9192	(0.074)	0.0000	0.0000	0
2015/09/04	2033	04/02/2016	102.41	Call	Bond Future	2,587.0300	2.5870	2,509.2500	2.5093	(3.007)	0	0	0
2015/09/04	2033	04/02/2016	102.39	Call	Bond Future	2,607.0300	2.6070	2,529.2500	2.5293	(2.983)	0	0	0
2015/09/04	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2033	05/05/2016			Bond Future	105.8846	105.8846	105.8056	105.8056	(0.075)	0.0000	0.0000	0
2015/09/04	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2033	05/05/2016	102.40	Call	Bond Future	3,484.6400	3.4846	3,405.5500	3.4056	(2.270)	0	0	0
2015/09/04	2033	05/05/2016	102.41	Call	Bond Future	3,474.6400	3.4746	3,395.5500	3.3956	(2.276)	0	0	0
2015/09/04	2033	05/05/2016	102.39	Call	Bond Future	3,494.6400	3.4946	3,415.5500	3.4156	(2.263)	0	0	0
2015/09/04	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	05/11/2015	7.99	Put	Bond Future	10,535.6900	10.5357	11,255.5400	11.2555	6.832	0	0	0
2015/09/04	2037	05/11/2015	8.01	Put	Bond Future	10,325.1000	10.3251	11,044.9500	11.0449	6.972	0	0	0
2015/09/04	2037	05/11/2015			Bond Future	9.0736	96.9723	9.1545	96.2525	0.892	0.0000	0.0000	47,355
2015/09/04	2037	05/11/2015	8.00	Put	Bond Future	10,430.3100	10.4303	11,150.1600	11.1502	6.902	0	0	0
2015/09/04	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	04/02/2016	8.75	Put	Bond Future	3,466.3900	3.4664	4,200.1300	4.2001	21.167	0	0	0
2015/09/04	2037	04/02/2016			Bond Future	9.1311	94.3564	9.2146	93.6227	0.914	0.0000	0.0000	370
2015/09/04	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	04/02/2016	8.74	Put	Bond Future	3,560.0100	3.5600	4,293.7500	4.2938	20.611	0	0	0
2015/09/04	2037	04/02/2016	8.76	Put	Bond Future	3,372.9000	3.3729	4,106.6400	4.1066	21.754	0	0	0

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2015/09/04	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	05/05/2016	9.00	Put	Bond Future	1,615.0800	1.6151	2,361.6400	2.3616	46.224	0	0	0
2015/09/04	2037	05/05/2016			Bond Future	9.1822	96.0374	9.2682	95.2909	0.936	0.0000	0.0000	0
2015/09/04	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2037	05/05/2016	8.99	Put	Bond Future	1,704.9600	1.7050	2,451.5200	2.4515	43.788	0	0	0
2015/09/04	2037	05/05/2016	9.01	Put	Bond Future	1,525.3300	1.5253	2,271.8900	2.2719	48.944	0	0	0
2015/09/04	2038	05/11/2015			Bond Future	126.6196	126.6196	126.3990	126.3990	(0.174)	0.0000	0.0000	7,020
2015/09/04	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2038	05/11/2015	133.99	Put	Bond Future	7,370.4400	7.3704	7,591.0200	7.5910	2.993	0	0	0
2015/09/04	2038	05/11/2015	134.01	Put	Bond Future	7,390.4400	7.3904	7,611.0200	7.6110	2.985	0	0	0
2015/09/04	2038	05/11/2015	134.00	Put	Bond Future	7,380.4400	7.3804	7,601.0200	7.6010	2.989	0	0	0
2015/09/04	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2038	04/02/2016			Bond Future	127.3963	127.3963	127.1702	127.1702	(0.177)	0.0000	0.0000	0
2015/09/04	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2038	04/02/2016	130.99	Put	Bond Future	3,593.6900	3.5937	3,819.8100	3.8198	6.292	0	0	0
2015/09/04	2038	04/02/2016	131.01	Put	Bond Future	3,613.6900	3.6137	3,839.8100	3.8398	6.257	0	0	0
2015/09/04	2038	04/02/2016	131.00	Put	Bond Future	3,603.6900	3.6037	3,829.8100	3.8298	6.275	0	0	0
2015/09/04	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2044	05/11/2015			Bond Future	9.1113	98.7564	9.1922	97.9710	0.888	0.0000	0.0000	17,432
2015/09/04	2044	05/11/2015	8.24	Put	Bond Future	9,202.6600	9.2027	9,988.0000	9.9880	8.534	0	0	0
2015/09/04	2044	05/11/2015	8.26	Put	Bond Future	8,975.1000	8.9751	9,760.4400	9.7604	8.750	0	0	0
2015/09/04	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2044	05/11/2015	8.25	Put	Bond Future	9,088.7700	9.0888	9,874.1100	9.8741	8.641	0	0	0
2015/09/04	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2044	04/02/2016	8.99	Put	Bond Future	1,724.9300	1.7249	2,525.2200	2.5252	46.396	0	0	0
2015/09/04	2044	04/02/2016			Bond Future	9.1658	96.0453	9.2492	95.2451	0.910	0.0000	0.0000	0
2015/09/04	2044	04/02/2016	9.01	Put	Bond Future	1,526.0100	1.5260	2,326.3000	2.3263	52.443	0	0	0
2015/09/04	2044	04/02/2016	9.00	Put	Bond Future	1,625.3800	1.6254	2,425.6700	2.4257	49.237	0	0	0
2015/09/04	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2044	05/05/2016	8.99	Put	Bond Future	2,186.9300	2.1869	3,001.3500	3.0013	37.240	0	0	0
2015/09/04	2044	05/05/2016			Bond Future	9.2141	97.7566	9.2999	96.9422	0.930	0.0000	0.0000	0
2015/09/04	2044	05/05/2016	9.01	Put	Bond Future	1,988.3700	1.9884	2,802.7900	2.8028	40.959	0	0	0
2015/09/04	2044	05/05/2016	9.00	Put	Bond Future	2,087.5600	2.0876	2,901.9800	2.9020	39.013	0	0	0
2015/09/04	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2046	05/11/2015			Bond Future	125.6980	125.6980	125.7010	125.7010	0.002	0.0000	0.0000	6,432
2015/09/04	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
2015/09/04	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2046	05/11/2015	132.99	Put	Bond Future	7,292.0200	7.2920	7,289.0200	7.2890	(0.041)	0	0	0
2015/09/04	2046	05/11/2015	133.01	Put	Bond Future	7,312.0200	7.3120	7,309.0200	7.3090	(0.041)	0	0	0
2015/09/04	2046	05/11/2015	133.00	Put	Bond Future	7,302.0200	7.3020	7,299.0200	7.2990	(0.041)	0	0	0
2015/09/04	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2046	04/02/2016			Bond Future	127.8353	127.8353	127.8364	127.8364	0.001	0.0000	0.0000	0
2015/09/04	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2046	04/02/2016	127.99	Put	Bond Future	154.6800	0.1547	153.5800	0.1536	(0.711)	0	0	0
2015/09/04	2046	04/02/2016	128.01	Put	Bond Future	174.6800	0.1747	173.5800	0.1736	(0.630)	0	0	0
2015/09/04	2046	04/02/2016	128.00	Put	Bond Future	164.6800	0.1647	163.5800	0.1636	(0.668)	0	0	0
2015/09/04	2050	05/11/2015			Bond Future	134.5147	134.5147	133.5527	133.5527	(0.715)	0.0000	0.0000	4,911
2015/09/04	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2050	05/11/2015	144.99	Put	Bond Future	10,475.2600	10.4753	11,437.2800	11.4373	9.184	0	0	0
2015/09/04	2050	05/11/2015	145.01	Put	Bond Future	10,495.2600	10.4953	11,457.2800	11.4573	9.166	0	0	0
2015/09/04	2050	05/11/2015	145.00	Put	Bond Future	10,485.2600	10.4853	11,447.2800	11.4473	9.175	0	0	0
2015/09/04	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2050	04/02/2016			Bond Future	135.2657	135.2657	134.2850	134.2850	(0.725)	0.0000	0.0000	0
2015/09/04	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2050	04/02/2016	137.99	Put	Bond Future	2,724.3000	2.7243	3,705.0100	3.7050	35.999	0	0	0
2015/09/04	2050	04/02/2016	138.01	Put	Bond Future	2,744.3000	2.7443	3,725.0100	3.7250	35.736	0	0	0
2015/09/04	2050	04/02/2016	138.00	Put	Bond Future	2,734.3000	2.7343	3,715.0100	3.7150	35.867	0	0	0
2015/09/04	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	AL37	05/11/2015			Index Future	463.1420	463.1420	461.6930	461.6930	(0.313)	0.0000	0.0000	3
2015/09/04	AL37	04/02/2016			Index Future	470.9800	470.9800	469.4980	469.4980	(0.315)	0.0000	0.0000	0
2015/09/04	AL7T	05/11/2015			Index Future	543.3150	543.3150	540.3830	540.3830	(0.540)	0.0000	0.0000	1
2015/09/04	AL7T	04/02/2016			Index Future	552.5100	552.5100	549.5190	549.5190	(0.541)	0.0000	0.0000	0
2015/09/04	ALBI	05/11/2015			Index Future	496.5580	496.5580	493.7150	493.7150	(0.573)	0.0000	0.0000	456
2015/09/04	ALBI	04/02/2016			Index Future	504.9610	504.9610	502.0610	502.0610	(0.574)	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
2015/09/04	ALBI	05/05/2016			Index Future	513.9470	513.9470	510.9960	510.9960	(0.574)	0.0000	0.0000	0
2015/09/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/04	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
2015/09/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/04	EL28	05/11/2015	126.99	Put	Bond Future	875.4900	0.8755	1,281.6900	1.2817	46.397	0	0	0
2015/09/04	EL28	05/11/2015			Bond Future	126.1145	126.1145	125.7083	125.7083	(0.322)	0.0000	0.0000	0
2015/09/04	EL28	05/11/2015	127.01	Put	Bond Future	895.4900	0.8955	1,301.6900	1.3017	45.361	0	0	0
2015/09/04	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	EL28	05/11/2015	127.00	Put	Bond Future	885.4900	0.8855	1,291.6900	1.2917	45.873	0	0	0
2015/09/04	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	EL28	04/02/2016	128.99	Put	Bond Future	730.8400	0.7308	1,146.0000	1.1460	56.806	0	0	0
2015/09/04	EL28	04/02/2016			Bond Future	128.2592	128.2592	127.8440	127.8440	(0.324)	0.0000	0.0000	0
2015/09/04	EL28	04/02/2016	129.01	Put	Bond Future	750.8400	0.7508	1,166.0000	1.1660	55.293	0	0	0
2015/09/04	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	EL28	04/02/2016	129.00	Put	Bond Future	740.8400	0.7408	1,156.0000	1.1560	56.039	0	0	0
2015/09/04	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	ES33	05/11/2015	9.00	Put	Bond Future	7,280.8500	7.2809	7,838.9400	7.8389	7.665	0	0	0
2015/09/04	ES33	05/11/2015			Bond Future	9.9803	80.6525	10.0611	80.0944	0.809	0.0000	0.0000	6,441
2015/09/04	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	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
2015/09/04	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	ES33	05/11/2015	8.99	Put	Bond Future	7,360.1800	7.3602	7,918.2700	7.9183	7.583	0	0	0
2015/09/04	ES33	05/11/2015	9.01	Put	Bond Future	7,201.6200	7.2016	7,759.7100	7.7597	7.750	0	0	0
2015/09/04	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	ES33	04/02/2016			Bond Future	10.0709	82.0174	10.1545	81.4485	0.830	0.0000	0.0000	0
2015/09/04	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	ES33	04/02/2016	9.99	Put	Bond Future	556.1900	0.5562	1,125.1200	1.1251	102.291	0	0	0
2015/09/04	ES33	04/02/2016	10.01	Put	Bond Future	418.0600	0.4181	986.9900	0.9870	136.088	0	0	0
2015/09/04	ES33	04/02/2016	10.00	Put	Bond Future	487.0800	0.4871	1,056.0100	1.0560	116.804	0	0	0
2015/09/04	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	ES33	05/05/2016			Bond Future	10.1519	79.6870	10.2382	79.1081	0.850	0.0000	0.0000	0
2015/09/04	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	ES33	05/05/2016	9.99	Put	Bond Future	1,103.8800	1.1039	1,682.8500	1.6828	52.449	0	0	0
2015/09/04	ES33	05/05/2016	10.01	Put	Bond Future	966.2400	0.9662	1,545.2100	1.5452	59.920	0	0	0
2015/09/04	ES33	05/05/2016	10.00	Put	Bond Future	1,035.0100	1.0350	1,613.9800	1.6140	55.939	0	0	0
2015/09/04	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	GOVI	05/11/2015			GOVI	493.3340	493.3340	490.7320	490.7320	(0.527)	0.0000	0.0000	443
2015/09/04	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	GOVI	05/11/2015	529.99	Put	GOVI	366,560.0000	36.6560	392,580.0000	39.2580	7.098	0	0	0
2015/09/04	GOVI	05/11/2015	530.01	Put	GOVI	366,760.0000	36.6760	392,780.0000	39.2780	7.095	0	0	0
2015/09/04	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	GOVI	05/11/2015	530.00	Put	GOVI	366,660.0000	36.6660	392,680.0000	39.2680	7.096	0	0	0
2015/09/04	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	GOVI	04/02/2016			GOVI	501.6830	501.6830	499.0280	499.0280	(0.529)	0.0000	0.0000	26
2015/09/04	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	GOVI	04/02/2016	511.99	Put	GOVI	103,070.0000	10.3070	129,620.0000	12.9620	25.759	0	0	0
2015/09/04	GOVI	04/02/2016	512.01	Put	GOVI	103,270.0000	10.3270	129,820.0000	12.9820	25.709	0	0	0
2015/09/04	GOVI	04/02/2016	512.00	Put	GOVI	103,170.0000	10.3170	129,720.0000	12.9720	25.734	0	0	0
2015/09/04	GOVI	05/05/2016	518.01	Put	GOVI	74,000.0000	7.4000	101,010.0000	10.1010	36.500	0	0	0
2015/09/04	GOVI	05/05/2016			GOVI	510.6100	510.6100	507.9090	507.9090	(0.529)	0.0000	0.0000	0
2015/09/04	GOVI	05/05/2016	518.00	Put	GOVI	73,900.0000	7.3900	100,910.0000	10.0910	36.549	0	0	0
2015/09/04	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	GOVI	05/05/2016	517.99	Put	GOVI	73,800.0000	7.3800	100,810.0000	10.0810	36.599	0	0	0
2015/09/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/04	IGOV	05/11/2015			Index Future	232.5320	232.5320	232.1690	232.1690	(0.156)	0.0000	0.0000	973
2015/09/04	IGOV	04/02/2016			Index Future	236.4850	236.4850	236.1130	236.1130	(0.157)	0.0000	0.0000	82
2015/09/04	IGOV	05/05/2016			Index Future	240.7130	240.7130	240.3340	240.3340	(0.157)	0.0000	0.0000	0
2015/09/04	ILBI	05/11/2015			Index Future	630.4910	630.4910	629.5310	629.5310	(0.152)	0.0000	0.0000	0
2015/09/04	ILBI	04/02/2016			Index Future	641.2820	641.2820	640.3040	640.3040	(0.153)	0.0000	0.0000	160

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2015/09/04	IS01	19/12/2016			Interest Rate Swap	100.0233	100.0233	100.0819	100.0819	0.059	0.0000	0.0000	0
2015/09/04	IS02	18/12/2017			Interest Rate Swap	100.2531	100.2531	100.4071	100.4071	0.154	0.0000	0.0000	0
2015/09/04	IS05	17/12/2020			Interest Rate Swap	100.1441	100.1441	100.5005	100.5005	0.356	0.0000	0.0000	0
2015/09/04	IS10	17/12/2025			Interest Rate Swap	101.6571	101.6571	102.1575	102.1575	0.492	0.0000	0.0000	0
2015/09/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/04	JBAF	16/09/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/09/04	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/04	JBAF	18/11/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/04	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/09/04	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/09/04	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/09/04	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/09/04	JBAF	15/06/2016			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2015/09/04	JBAF	21/09/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2015/09/04	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2015/09/04	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/09/04	JBAF	21/06/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2015/09/04	R023	05/11/2015			Bond Future	8.3364	98.3409	8.4232	97.8838	1.041	0.0000	0.0000	14,805
2015/09/04	R023	05/11/2015	7.99	Put	Bond Future	2,353.9100	2.3539	2,689.1500	2.6892	14.242	0	0	0
2015/09/04	R023	05/11/2015	8.01	Put	Bond Future	2,275.9400	2.2759	2,605.7000	2.6057	14.489	0	0	0
2015/09/04	R023	05/11/2015	7.99	Call	Bond Future	501.6800	0.5017	379.8300	0.3798	(24.288)	0	0	0
2015/09/04	R023	05/11/2015	8.00	Put	Bond Future	2,314.7500	2.3147	2,647.2700	2.6473	14.365	0	0	0
2015/09/04	R023	05/11/2015	8.00	Call	Bond Future	516.6100	0.5166	392.0400	0.3920	(24.113)	0	0	0
2015/09/04	R023	05/11/2015	8.01	Call	Bond Future	531.8600	0.5319	404.5300	0.4045	(23.941)	0	0	0
2015/09/04	R023	04/02/2016	8.01	Put	Bond Future	2,963.1000	2.9631	3,282.8000	3.2828	10.789	0	0	0
2015/09/04	R023	04/02/2016			Bond Future	8.4095	100.0052	8.5008	99.5386	1.086	0.0000	0.0000	1,050
2015/09/04	R023	04/02/2016	8.00	Put	Bond Future	2,999.1500	2.9992	3,320.8700	3.3209	10.727	0	0	0
2015/09/04	R023	04/02/2016	8.01	Call	Bond Future	887.6800	0.8877	740.7900	0.7408	(16.548)	0	0	0
2015/09/04	R023	04/02/2016	7.99	Call	Bond Future	854.4500	0.8544	711.6000	0.7116	(16.718)	0	0	0
2015/09/04	R023	04/02/2016	8.00	Call	Bond Future	871.0700	0.8711	726.2000	0.7262	(16.631)	0	0	0
2015/09/04	R023	04/02/2016	7.99	Put	Bond Future	3,035.2300	3.0352	3,358.9700	3.3590	10.666	0	0	0
2015/09/04	R023	05/05/2016			Bond Future	8.4630	97.8567	8.5587	97.3820	1.130	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
2015/09/04	R023	05/05/2016	8.24	Put	Bond Future	2,866.4900	2.8665	3,138.9900	3.1390	9.506	0	0	0
2015/09/04	R023	05/05/2016	8.26	Put	Bond Future	2,809.8600	2.8099	3,079.0000	3.0790	9.578	0	0	0
2015/09/04	R023	05/05/2016	8.24	Call	Bond Future	1,747.7600	1.7478	1,545.5200	1.5455	(11.571)	0	0	0
2015/09/04	R023	05/05/2016	8.25	Put	Bond Future	2,837.7600	2.8378	3,108.5900	3.1086	9.544	0	0	0
2015/09/04	R023	05/05/2016	8.25	Call	Bond Future	1,769.5300	1.7695	1,565.6200	1.5656	(11.523)	0	0	0
2015/09/04	R023	05/05/2016	8.26	Call	Bond Future	1,792.1000	1.7921	1,586.5000	1.5865	(11.473)	0	0	0
2015/09/04	R186	05/11/2015	7.75	Put	Bond Future	6,236.8200	6.2368	6,842.7400	6.8427	9.715	0	0	0
2015/09/04	R186	05/11/2015	8.24	Call	Bond Future	1,008.6900	1.0087	787.6300	0.7876	(21.916)	0	0	0
2015/09/04	R186	05/11/2015	8.25	Put	Bond Future	2,987.0300	2.9870	3,431.4000	3.4314	14.877	0	0	8,650
2015/09/04	R186	05/11/2015	8.45	Call	Bond Future	1,669.0900	1.6691	1,355.4700	1.3555	(18.790)	0	0	200
2015/09/04	R186	05/11/2015	8.75	Call	Bond Future	2,996.5300	2.9965	2,552.7300	2.5527	(14.810)	0	0	0
2015/09/04	R186	05/11/2015	8.85	Put	Bond Future	830.3800	0.8304	1,018.3600	1.0184	22.638	0	0	2,283
2015/09/04	R186	05/11/2015			Bond Future	8.4980	118.2697	8.5844	117.6000	1.017	0.0000	0.0000	32,404
2015/09/04	R186	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	5,008.1300	5.0081	100.000	0	0	0
2015/09/04	R186	05/11/2015	9.00	Put	Bond Future	563.8800	0.5639	702.5300	0.7025	24.589	0	0	2,600
2015/09/04	R186	05/11/2015	8.22	Call	Bond Future	956.8000	0.9568	744.0800	0.7441	(22.232)	0	0	0
2015/09/04	R186	05/11/2015	8.24	Put	Bond Future	3,039.9300	3.0399	3,488.5300	3.4885	14.757	0	0	0
2015/09/04	R186	05/11/2015	8.35	Put	Bond Future	2,487.0200	2.4870	2,887.9600	2.8880	16.121	0	0	9,430
2015/09/04	R186	05/11/2015	8.26	Put	Bond Future	2,934.4900	2.9345	3,374.6200	3.3746	14.999	0	0	0
2015/09/04	R186	05/11/2015	8.50	Put	Bond Future	1,842.3800	1.8424	2,175.8100	2.1758	18.098	0	0	4,666
2015/09/04	R186	05/11/2015	8.55	Put	Bond Future	1,659.3600	1.6594	1,970.2800	1.9703	18.737	0	0	4,667
2015/09/04	R186	05/11/2015	7.73	Call	Bond Future	194.3400	0.1943	134.6200	0.1346	(30.730)	0	0	169
2015/09/04	R186	05/11/2015	7.86	Call	Bond Future	314.8400	0.3148	225.5700	0.2256	(28.354)	0	0	674
2015/09/04	R186	05/11/2015	8.35	Call	Bond Future	1,327.8600	1.3279	1,059.1400	1.0591	(20.237)	0	0	843
2015/09/04	R186	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	373.1000	0.3731	100.000	0	0	200
2015/09/04	R186	05/11/2015	8.45	Put	Bond Future	2,043.1800	2.0432	2,399.2200	2.3992	17.426	0	0	6,308
2015/09/04	R186	05/11/2015	8.75	Put	Bond Future	1,058.8000	1.0588	1,284.6600	1.2847	21.332	0	0	10,200
2015/09/04	R186	05/11/2015	8.85	Call	Bond Future	3,524.5100	3.5245	3,042.8300	3.0428	(13.667)	0	0	0
2015/09/04	R186	05/11/2015	9.00	Call	Bond Future	4,379.5500	4.3795	3,848.5400	3.8485	(12.125)	0	0	0
2015/09/04	R186	05/11/2015	7.73	Put	Bond Future	6,388.2500	6.3883	6,998.1900	6.9982	9.548	0	0	0
2015/09/04	R186	05/11/2015	7.75	Call	Bond Future	209.9300	0.2099	146.1900	0.1462	(30.363)	0	0	1,200
2015/09/04	R186	05/11/2015	7.86	Put	Bond Future	5,428.7000	5.4287	6,009.0900	6.0091	10.691	0	0	0
2015/09/04	R186	05/11/2015	8.25	Call	Bond Future	1,035.4400	1.0354	810.1500	0.8102	(21.758)	0	0	0
2015/09/04	R186	05/11/2015	8.22	Put	Bond Future	3,147.5600	3.1476	3,604.5000	3.6045	14.517	0	0	1,090
2015/09/04	R186	05/11/2015	8.26	Call	Bond Future	1,062.4800	1.0625	832.9500	0.8330	(21.603)	0	0	0
2015/09/04	R186	05/11/2015	8.50	Call	Bond Future	1,858.0900	1.8581	1,521.8600	1.5219	(18.095)	0	0	650
2015/09/04	R186	05/11/2015	8.55	Call	Bond Future	2,063.0600	2.0631	1,704.3200	1.7043	(17.389)	0	0	0
2015/09/04	R186	04/02/2016	7.50	Call	Bond Future	384.3300	0.3843	305.9200	0.3059	(20.402)	0	0	0
2015/09/04	R186	04/02/2016			Bond Future	8.5581	114.9731	8.6481	114.2899	1.052	0.0000	0.0000	5,365
2015/09/04	R186	04/02/2016	8.75	Call	Bond Future	3,610.3900	3.6104	3,208.9300	3.2089	(11.120)	0	0	0
2015/09/04	R186	04/02/2016	7.51	Call	Bond Future	393.9000	0.3939	313.8900	0.3139	(20.312)	0	0	0
2015/09/04	R186	04/02/2016	7.49	Call	Bond Future	375.3800	0.3754	298.5000	0.2985	(20.481)	0	0	0
2015/09/04	R186	04/02/2016	7.50	Put	Bond Future	8,850.7000	8.8507	9,455.4100	9.4554	6.832	0	0	0
2015/09/04	R186	04/02/2016	7.49	Put	Bond Future	8,925.7700	8.9258	9,532.0100	9.5320	6.792	0	0	0
2015/09/04	R186	04/02/2016	8.75	Put	Bond Future	2,161.1400	2.1611	2,442.8000	2.4428	13.033	0	0	6,700
2015/09/04	R186	04/02/2016	7.51	Put	Bond Future	8,776.3300	8.7763	9,379.4400	9.3794	6.872	0	0	0
2015/09/04	R186	05/05/2016			Bond Future	8.6079	117.0208	8.7014	116.3256	1.086	0.0000	0.0000	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
2015/09/04	R186	05/05/2016	8.34	Call	Bond Future	2,634.6300	2.6346	2,343.0300	2.3430	(11.068)	0	0	0
2015/09/04	R186	05/05/2016	8.35	Call	Bond Future	2,666.1200	2.6661	2,372.1800	2.3722	(11.025)	0	0	0
2015/09/04	R186	05/05/2016	8.33	Call	Bond Future	2,603.3700	2.6034	2,314.1100	2.3141	(11.111)	0	0	0
2015/09/04	R186	05/05/2016	8.35	Put	Bond Future	4,614.4500	4.6144	5,015.6600	5.0157	8.695	0	0	0
2015/09/04	R186	05/05/2016	7.56	Put	Bond Future	9,059.9400	9.0599	9,627.7100	9.6277	6.267	0	0	0
2015/09/04	R186	05/05/2016	8.34	Put	Bond Future	4,659.4100	4.6594	5,062.9600	5.0630	8.661	0	0	0
2015/09/04	R186	05/05/2016	7.56	Call	Bond Future	854.5400	0.8545	727.1600	0.7272	(14.906)	0	0	0
2015/09/04	R186	05/05/2016	8.33	Put	Bond Future	4,704.6600	4.7047	5,110.5500	5.1106	8.627	0	0	0
2015/09/04	R186	04/08/2016	8.51	Put	Bond Future	4,668.7500	4.6688	5,043.7300	5.0437	8.032	0	0	0
2015/09/04	R186	04/08/2016			Bond Future	8.6560	113.8633	8.7534	113.1543	1.125	0.0000	0.0000	0
2015/09/04	R186	04/08/2016	8.50	Put	Bond Future	4,707.2700	4.7073	5,084.3200	5.0843	8.010	0	0	0
2015/09/04	R186	04/08/2016	8.51	Call	Bond Future	3,593.9800	3.5940	3,260.0200	3.2600	(9.292)	0	0	0
2015/09/04	R186	04/08/2016	8.49	Call	Bond Future	3,524.2700	3.5243	3,194.4300	3.1944	(9.359)	0	0	0
2015/09/04	R186	04/08/2016	8.50	Call	Bond Future	3,558.3800	3.5584	3,226.4900	3.2265	(9.327)	0	0	0
2015/09/04	R186	04/08/2016	8.49	Put	Bond Future	4,747.3400	4.7473	5,126.4400	5.1264	7.986	0	0	0
2015/09/04	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R197	05/11/2015			Bond Future	294.9789	294.9789	294.9834	294.9834	0.002	0.0000	0.0000	927
2015/09/04	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R197	05/11/2015	294.99	Put	Bond Future	11.1300	0.0111	6.6200	0.0066	(40.521)	0	0	0
2015/09/04	R197	05/11/2015	295.01	Put	Bond Future	31.1300	0.0311	26.6200	0.0266	(14.488)	0	0	0
2015/09/04	R197	05/11/2015	295.00	Put	Bond Future	21.1300	0.0211	16.6200	0.0166	(21.344)	0	0	0
2015/09/04	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R197	04/02/2016			Bond Future	293.6330	293.6330	293.6328	293.6328	0.000	0.0000	0.0000	0
2015/09/04	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R197	04/02/2016	296.99	Put	Bond Future	3,356.9900	3.3570	3,357.1800	3.3572	0.006	0	0	0
2015/09/04	R197	04/02/2016	297.01	Put	Bond Future	3,376.9900	3.3770	3,377.1800	3.3772	0.006	0	0	0
2015/09/04	R197	04/02/2016	297.00	Put	Bond Future	3,366.9900	3.3670	3,367.1800	3.3672	0.006	0	0	0
2015/09/04	R202	05/11/2015			Bond Future	239.7912	239.7912	239.4605	239.4605	(0.138)	0.0000	0.0000	53,286
2015/09/04	R202	05/11/2015	245.99	Put	Bond Future	6,198.8100	6.1988	6,529.5300	6.5295	5.335	0	0	0
2015/09/04	R202	05/11/2015	246.01	Put	Bond Future	6,218.8100	6.2188	6,549.5300	6.5495	5.318	0	0	0
2015/09/04	R202	05/11/2015	246.00	Put	Bond Future	6,208.8100	6.2088	6,539.5300	6.5395	5.327	0	0	0
2015/09/04	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R202	04/02/2016			Bond Future	240.4896	240.4896	240.1492	240.1492	(0.142)	0.0000	0.0000	0
2015/09/04	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R202	04/02/2016	239.99	Call	Bond Future	499.6300	0.4996	159.2200	0.1592	(68.132)	0	0	0
2015/09/04	R202	04/02/2016	240.00	Call	Bond Future	489.6300	0.4896	149.2200	0.1492	(69.524)	0	0	0
2015/09/04	R202	04/02/2016	240.01	Call	Bond Future	479.6300	0.4796	139.2200	0.1392	(70.973)	0	0	0
2015/09/04	R203	05/11/2015	5.99	Call	Bond Future	0.3100	0.0003	0.1300	0.0001	(58.065)	0	0	0
2015/09/04	R203	05/11/2015	6.00	Put	Bond Future	2,486.1300	2.4861	2,653.0600	2.6531	6.714	0	0	0

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2015/09/04	R203	05/11/2015			Bond Future	7.4277		102.6478	7.5253	102.4807	1.314	0.0000	0.0000	15,250
2015/09/04	R203	05/11/2015	6.00	Call	Bond Future	0.3400		0.0003	0.1500	0.0002	(55.882)	0	0	0
2015/09/04	R203	05/11/2015	6.01	Call	Bond Future	0.3600		0.0004	0.1600	0.0002	(55.556)	0	0	0
2015/09/04	R203	05/11/2015	5.99	Put	Bond Future	2,503.7900		2.5038	2,670.7300	2.6707	6.667	0	0	0
2015/09/04	R203	05/11/2015	6.01	Put	Bond Future	2,468.4600		2.4685	2,635.3800	2.6354	6.762	0	0	0
2015/09/04	R203	04/02/2016	7.25	Put	Bond Future	575.6600		0.5757	700.2500	0.7003	21.643	0	0	0
2015/09/04	R203	04/02/2016	7.26	Put	Bond Future	565.5000		0.5655	689.0100	0.6890	21.841	0	0	0
2015/09/04	R203	04/02/2016			Bond Future	7.5293		104.3850	7.6448	104.2132	1.533	0.0000	0.0000	0
2015/09/04	R203	04/02/2016	7.26	Call	Bond Future	163.0900		0.1631	114.7900	0.1148	(29.616)	0	0	0
2015/09/04	R203	04/02/2016	7.24	Call	Bond Future	153.7700		0.1538	107.6000	0.1076	(30.025)	0	0	0
2015/09/04	R203	04/02/2016	7.25	Call	Bond Future	158.2700		0.1583	111.0500	0.1111	(29.835)	0	0	0
2015/09/04	R203	04/02/2016	7.24	Put	Bond Future	586.1500		0.5862	711.7900	0.7118	21.435	0	0	0
2015/09/04	R203	05/05/2016	7.25	Put	Bond Future	741.6000		0.7416	855.6400	0.8556	15.378	0	0	0
2015/09/04	R203	05/05/2016			Bond Future	7.5871		102.0736	7.7250	101.8989	1.818	0.0000	0.0000	0
2015/09/04	R203	05/05/2016	7.26	Call	Bond Future	317.8200		0.3178	256.5000	0.2565	(19.294)	0	0	0
2015/09/04	R203	05/05/2016	7.24	Call	Bond Future	307.9200		0.3079	247.9600	0.2480	(19.473)	0	0	0
2015/09/04	R203	05/05/2016	7.25	Call	Bond Future	312.8500		0.3129	252.2100	0.2522	(19.383)	0	0	0
2015/09/04	R203	05/05/2016	7.24	Put	Bond Future	749.4300		0.7494	864.1500	0.8642	15.308	0	0	0
2015/09/04	R203	05/05/2016	7.26	Put	Bond Future	733.8200		0.7338	847.1800	0.8472	15.448	0	0	0
2015/09/04	R204	05/11/2015			Bond Future	7.7622		103.7370	7.8513	103.4940	1.148	0.0000	0.0000	24,654
2015/09/04	R204	05/11/2015	6.25	Call	Bond Future	0.5400		0.0005	0.2600	0.0003	(51.852)	0	0	0
2015/09/04	R204	05/11/2015	6.24	Put	Bond Future	4,265.7100		4.2657	4,508.4900	4.5085	5.691	0	0	0
2015/09/04	R204	05/11/2015	6.26	Put	Bond Future	4,208.3100		4.2083	4,451.0500	4.4511	5.768	0	0	0
2015/09/04	R204	05/11/2015	6.25	Put	Bond Future	4,237.0100		4.2370	4,479.7700	4.4798	5.730	0	0	0
2015/09/04	R204	05/11/2015	6.26	Call	Bond Future	0.5800		0.0006	0.2800	0.0003	(51.724)	0	0	0
2015/09/04	R204	05/11/2015	6.24	Call	Bond Future	0.5000		0.0005	0.2400	0.0002	(52.000)	0	0	0
2015/09/04	R204	04/02/2016	7.50	Call	Bond Future	350.0300		0.3500	276.7600	0.2768	(20.932)	0	0	0
2015/09/04	R204	04/02/2016			Bond Future	7.8499		101.4559	7.9486	101.2069	1.256	0.0000	0.0000	0
2015/09/04	R204	04/02/2016	7.51	Call	Bond Future	358.3500		0.3584	283.8100	0.2838	(20.801)	0	0	0
2015/09/04	R204	04/02/2016	7.49	Put	Bond Future	1,257.2700		1.2573	1,434.2300	1.4342	14.075	0	0	0
2015/09/04	R204	04/02/2016	7.51	Put	Bond Future	1,222.4300		1.2224	1,396.8800	1.3969	14.271	0	0	0
2015/09/04	R204	04/02/2016	7.49	Call	Bond Future	342.0700		0.3421	270.0400	0.2700	(21.057)	0	0	0
2015/09/04	R204	04/02/2016	7.50	Put	Bond Future	1,239.6700		1.2397	1,415.3900	1.4154	14.175	0	0	0
2015/09/04	R204	05/05/2016	7.75	Call	Bond Future	812.4100		0.8124	703.3200	0.7033	(13.428)	0	0	0
2015/09/04	R204	05/05/2016			Bond Future	7.9162		103.2627	8.0253	103.0094	1.378	0.0000	0.0000	0
2015/09/04	R204	05/05/2016	7.76	Call	Bond Future	823.2400		0.8232	713.2100	0.7132	(13.365)	0	0	0
2015/09/04	R204	05/05/2016	7.74	Put	Bond Future	1,212.7600		1.2128	1,357.8900	1.3579	11.967	0	0	0
2015/09/04	R204	05/05/2016	7.76	Put	Bond Future	1,187.2900		1.1873	1,330.5300	1.3305	12.064	0	0	0
2015/09/04	R204	05/05/2016	7.74	Call	Bond Future	801.9800		0.8020	693.8400	0.6938	(13.484)	0	0	0
2015/09/04	R204	05/05/2016	7.75	Put	Bond Future	1,199.8200		1.1998	1,344.0000	1.3440	12.017	0	0	0
2015/09/04	R207	05/11/2015	7.76	Call	Bond Future	392.5800		0.3926	292.7500	0.2927	(25.429)	0	0	0
2015/09/04	R207	05/11/2015			Bond Future	8.0050		99.6708	8.0982	99.3509	1.165	0.0000	0.0000	43,676
2015/09/04	R207	05/11/2015	7.74	Call	Bond Future	370.1500		0.3702	274.5800	0.2746	(25.819)	0	0	0
2015/09/04	R207	05/11/2015	7.50	Call	Bond Future	167.7100		0.1677	116.1700	0.1162	(30.732)	0	0	19
2015/09/04	R207	05/11/2015	7.75	Call	Bond Future	381.2500		0.3813	283.5600	0.2836	(25.624)	0	0	0
2015/09/04	R207	05/11/2015	7.43	Call	Bond Future	128.9500		0.1289	87.3900	0.0874	(32.230)	0	0	53

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/04	R207	05/11/2015	7.74	Put	Bond Future	1,286.5600		1.2866	1,510.9400	1.5109	17.440	0	0	0
2015/09/04	R207	05/11/2015	7.43	Put	Bond Future	2,130.9400		2.1309	2,409.3300	2.4093	13.064	0	0	0
2015/09/04	R207	05/11/2015	7.76	Put	Bond Future	1,239.4500		1.2394	1,459.5700	1.4596	17.759	0	0	0
2015/09/04	R207	05/11/2015	7.50	Put	Bond Future	1,923.3000		1.9233	2,191.7100	2.1917	13.956	0	0	0
2015/09/04	R207	05/11/2015	7.75	Put	Bond Future	1,262.8800		1.2629	1,485.1400	1.4851	17.599	0	0	0
2015/09/04	R207	04/02/2016	7.49	Put	Bond Future	2,280.1000		2.2801	2,539.2300	2.5392	11.365	0	0	0
2015/09/04	R207	04/02/2016	7.27	Put	Bond Future	2,884.1000		2.8841	3,167.8700	3.1679	9.839	0	0	0
2015/09/04	R207	04/02/2016			Bond Future	8.0876		97.7160	8.1883	97.3889	1.245	0.0000	0.0000	0
2015/09/04	R207	04/02/2016	7.51	Put	Bond Future	2,228.6100		2.2286	2,485.1600	2.4852	11.512	0	0	0
2015/09/04	R207	04/02/2016	7.27	Call	Bond Future	177.1400		0.1771	133.7600	0.1338	(24.489)	0	0	43
2015/09/04	R207	04/02/2016	7.50	Call	Bond Future	317.9800		0.3180	248.6700	0.2487	(21.797)	0	0	19
2015/09/04	R207	04/02/2016	7.51	Call	Bond Future	325.6500		0.3256	255.0500	0.2550	(21.680)	0	0	0
2015/09/04	R207	04/02/2016	7.49	Call	Bond Future	310.4400		0.3104	242.4200	0.2424	(21.911)	0	0	0
2015/09/04	R207	04/02/2016	7.50	Put	Bond Future	2,254.2800		2.2543	2,512.1200	2.5121	11.438	0	0	0
2015/09/04	R207	05/05/2016	7.86	Put	Bond Future	1,855.9600		1.8560	2,059.7200	2.0597	10.979	0	0	0
2015/09/04	R207	05/05/2016			Bond Future	8.1577		99.4564	8.2663	99.1236	1.330	0.0000	0.0000	0
2015/09/04	R207	05/05/2016	7.85	Put	Bond Future	1,874.4800		1.8745	2,079.4300	2.0794	10.934	0	0	0
2015/09/04	R207	05/05/2016	7.56	Put	Bond Future	2,465.1200		2.4651	2,703.1800	2.7032	9.657	0	0	0
2015/09/04	R207	05/05/2016	7.84	Put	Bond Future	1,893.1200		1.8931	2,099.2500	2.0993	10.888	0	0	0
2015/09/04	R207	05/05/2016	7.56	Call	Bond Future	606.8200		0.6068	512.0800	0.5121	(15.613)	0	0	43
2015/09/04	R207	05/05/2016	7.85	Call	Bond Future	923.1200		0.9231	795.2700	0.7953	(13.850)	0	0	0
2015/09/04	R207	05/05/2016	7.86	Call	Bond Future	935.6900		0.9357	806.6500	0.8067	(13.791)	0	0	0
2015/09/04	R207	05/05/2016	7.84	Call	Bond Future	910.6500		0.9106	783.9800	0.7840	(13.910)	0	0	0
2015/09/04	R207	04/08/2016			Bond Future	8.2270		97.6349	8.3450	97.2951	1.435	0.0000	0.0000	0
2015/09/04	R207	04/08/2016	7.99	Put	Bond Future	1,874.9100		1.8749	2,070.6300	2.0706	10.439	0	0	0
2015/09/04	R207	04/08/2016	8.01	Put	Bond Future	1,842.8400		1.8428	2,036.4800	2.0365	10.508	0	0	0
2015/09/04	R207	04/08/2016	8.00	Put	Bond Future	1,858.8300		1.8588	2,053.5100	2.0535	10.473	0	0	0
2015/09/04	R207	04/08/2016	8.01	Call	Bond Future	1,214.3700		1.2144	1,068.1700	1.0682	(12.039)	0	0	0
2015/09/04	R207	04/08/2016	7.99	Call	Bond Future	1,188.2600		1.1883	1,044.1400	1.0441	(12.129)	0	0	0
2015/09/04	R207	04/08/2016	8.00	Call	Bond Future	1,201.2700		1.2013	1,056.1100	1.0561	(12.084)	0	0	0
2015/09/04	R208	05/11/2015			Bond Future	8.1339		94.8031	8.2212	94.4428	1.073	0.0000	0.0000	40,396
2015/09/04	R208	05/11/2015	7.74	Put	Bond Future	1,960.3900		1.9604	2,238.4000	2.2384	14.181	0	0	0
2015/09/04	R208	05/11/2015	8.48	Call	Bond Future	1,812.8000		1.8128	1,551.9400	1.5519	(14.390)	0	0	0
2015/09/04	R208	05/11/2015	7.75	Call	Bond Future	323.6100		0.3236	239.2300	0.2392	(26.075)	0	0	0
2015/09/04	R208	05/11/2015	7.76	Call	Bond Future	333.9900		0.3340	247.5300	0.2475	(25.887)	0	0	0
2015/09/04	R208	05/11/2015	7.74	Call	Bond Future	313.4700		0.3135	231.1500	0.2311	(26.261)	0	0	0
2015/09/04	R208	05/11/2015	8.48	Put	Bond Future	393.8200		0.3938	493.2900	0.4933	25.258	0	0	2,200
2015/09/04	R208	05/11/2015	7.76	Put	Bond Future	1,896.4500		1.8965	2,170.3200	2.1703	14.441	0	0	0
2015/09/04	R208	05/11/2015	7.75	Put	Bond Future	1,928.2900		1.9283	2,204.2400	2.2042	14.311	0	0	0
2015/09/04	R208	04/02/2016			Bond Future	8.2076		96.4077	8.3004	96.0396	1.131	0.0000	0.0000	0
2015/09/04	R208	04/02/2016	7.74	Put	Bond Future	2,426.4200		2.4264	2,694.2500	2.6943	11.038	0	0	0
2015/09/04	R208	04/02/2016	7.76	Put	Bond Future	2,368.3800		2.3684	2,633.0300	2.6330	11.174	0	0	0
2015/09/04	R208	04/02/2016	7.75	Put	Bond Future	2,397.3000		2.3973	2,663.5400	2.6635	11.106	0	0	0
2015/09/04	R208	04/02/2016	7.76	Call	Bond Future	569.0600		0.5691	465.6100	0.4656	(18.179)	0	0	0
2015/09/04	R208	04/02/2016	7.74	Call	Bond Future	545.7300		0.5457	445.4600	0.4455	(18.374)	0	0	0
2015/09/04	R208	04/02/2016	7.75	Call	Bond Future	557.3100		0.5573	455.4500	0.4555	(18.277)	0	0	0
2015/09/04	R208	05/05/2016	7.99	Call	Bond Future	1,192.8400		1.1928	1,043.2100	1.0432	(12.544)	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
2015/09/04	R208	05/05/2016	8.00	Put	Bond Future	2,233.7400	2.2337	2,457.3000	2.4573	10.008	0	0	0
2015/09/04	R208	05/05/2016			Bond Future	8.2672	94.7229	8.3656	94.3484	1.191	0.0000	0.0000	0
2015/09/04	R208	05/05/2016	8.00	Call	Bond Future	1,208.6300	1.2086	1,057.6500	1.0577	(12.492)	0	0	0
2015/09/04	R208	05/05/2016	8.01	Call	Bond Future	1,224.5500	1.2245	1,072.2200	1.0722	(12.440)	0	0	0
2015/09/04	R208	05/05/2016	7.99	Put	Bond Future	2,256.5800	2.2566	2,481.4900	2.4815	9.967	0	0	0
2015/09/04	R208	05/05/2016	8.01	Put	Bond Future	2,211.0400	2.2110	2,433.2500	2.4332	10.050	0	0	0
2015/09/04	R209	05/11/2015	7.99	Put	Bond Future	8,244.0700	8.2441	8,812.7700	8.8128	6.898	0	0	0
2015/09/04	R209	05/11/2015	9.25	Call	Bond Future	2,908.6500	2.9087	2,515.8000	2.5158	(13.506)	0	0	0
2015/09/04	R209	05/11/2015			Bond Future	9.0062	75.1640	9.0870	74.5679	0.898	0.0000	0.0000	24,850
2015/09/04	R209	05/11/2015	8.01	Put	Bond Future	8,078.5100	8.0785	8,645.1300	8.6451	7.014	0	0	0
2015/09/04	R209	05/11/2015	9.16	Put	Bond Future	1,374.4700	1.3745	1,608.6600	1.6087	17.039	0	0	0
2015/09/04	R209	05/11/2015	7.99	Call	Bond Future	87.1400	0.0871	59.7600	0.0598	(31.421)	0	0	0
2015/09/04	R209	05/11/2015	8.00	Put	Bond Future	8,161.0800	8.1611	8,728.7700	8.7288	6.956	0	0	0
2015/09/04	R209	05/11/2015	9.25	Put	Bond Future	1,132.5700	1.1326	1,335.8000	1.3358	17.944	0	0	900
2015/09/04	R209	05/11/2015	8.50	Put	Bond Future	4,452.0300	4.4520	4,921.6900	4.9217	10.549	0	0	0
2015/09/04	R209	05/11/2015	9.00	Put	Bond Future	1,900.5800	1.9006	2,193.8000	2.1938	15.428	0	0	500
2015/09/04	R209	05/11/2015	8.00	Call	Bond Future	90.8200	0.0908	62.4300	0.0624	(31.260)	0	0	0
2015/09/04	R209	05/11/2015	8.01	Call	Bond Future	94.7800	0.0948	65.3200	0.0653	(31.083)	0	0	0
2015/09/04	R209	05/11/2015	9.16	Call	Bond Future	2,502.6600	2.5027	2,140.7700	2.1408	(14.460)	0	0	0
2015/09/04	R209	05/11/2015	8.50	Call	Bond Future	548.2700	0.5483	421.8500	0.4219	(23.058)	0	0	900
2015/09/04	R209	05/11/2015	9.00	Call	Bond Future	1,854.9400	1.8549	1,552.0800	1.5521	(16.327)	0	0	0
2015/09/04	R209	04/02/2016	8.74	Call	Bond Future	1,885.2300	1.8852	1,649.3600	1.6494	(12.511)	0	0	0
2015/09/04	R209	04/02/2016	8.75	Put	Bond Future	4,238.5300	4.2385	4,607.7100	4.6077	8.710	0	0	0
2015/09/04	R209	04/02/2016			Bond Future	9.0594	76.4363	9.1426	75.8288	0.919	0.0000	0.0000	400
2015/09/04	R209	04/02/2016	8.75	Call	Bond Future	1,913.6000	1.9136	1,675.2800	1.6753	(12.454)	0	0	0
2015/09/04	R209	04/02/2016	8.76	Call	Bond Future	1,942.2300	1.9422	1,701.4600	1.7015	(12.397)	0	0	0
2015/09/04	R209	04/02/2016	9.52	Put	Bond Future	1,603.7400	1.6037	1,793.0000	1.7930	11.801	0	0	2,200
2015/09/04	R209	04/02/2016	8.74	Put	Bond Future	4,287.1400	4.2871	4,658.7700	4.6588	8.668	0	0	0
2015/09/04	R209	04/02/2016	8.76	Put	Bond Future	4,190.2900	4.1903	4,557.0200	4.5570	8.752	0	0	0
2015/09/04	R209	04/02/2016	9.52	Call	Bond Future	4,871.3800	4.8714	4,453.1400	4.4531	(8.586)	0	0	0
2015/09/04	R209	05/05/2016			Bond Future	9.1053	74.6479	9.1909	74.0297	0.939	0.0000	0.0000	0
2015/09/04	R209	05/05/2016	9.00	Call	Bond Future	3,310.5200	3.3105	3,007.7900	3.0078	(9.144)	0	0	0
2015/09/04	R209	05/05/2016	8.99	Put	Bond Future	4,122.7600	4.1228	4,440.1200	4.4401	7.698	0	0	0
2015/09/04	R209	05/05/2016	9.01	Put	Bond Future	4,044.2600	4.0443	4,357.6500	4.3576	7.749	0	0	0
2015/09/04	R209	05/05/2016	9.00	Put	Bond Future	4,082.6300	4.0826	4,398.0200	4.3980	7.725	0	0	0
2015/09/04	R209	05/05/2016	9.01	Call	Bond Future	3,345.9700	3.3460	3,041.2400	3.0412	(9.107)	0	0	0
2015/09/04	R209	05/05/2016	8.99	Call	Bond Future	3,276.7200	3.2767	2,975.9600	2.9760	(9.179)	0	0	0
2015/09/04	R210	05/11/2015			Bond Future	180.7533	180.7533	180.1706	180.1706	(0.322)	0.0000	0.0000	2,298
2015/09/04	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R210	05/11/2015	181.99	Put	Bond Future	1,236.7100	1.2367	1,819.3600	1.8194	47.113	0	0	0
2015/09/04	R210	05/11/2015	182.01	Put	Bond Future	1,256.7100	1.2567	1,839.3600	1.8394	46.363	0	0	0
2015/09/04	R210	05/11/2015	182.00	Put	Bond Future	1,246.7100	1.2467	1,829.3600	1.8294	46.735	0	0	0
2015/09/04	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R210	04/02/2016	184.99	Put	Bond Future	1,163.3400	1.1633	1,758.7000	1.7587	51.177	0	0	0
2015/09/04	R210	04/02/2016			Bond Future	183.8267	183.8267	183.2313	183.2313	(0.324)	0.0000	0.0000	0

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2015/09/04	R210	04/02/2016	185.01	Put	Bond Future	1,183.3400	1.1833	1,778.7000	1.7787	50.312	0	0	0
2015/09/04	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R210	04/02/2016	185.00	Put	Bond Future	1,173.3400	1.1733	1,768.7000	1.7687	50.741	0	0	0
2015/09/04	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R211	05/11/2015			Bond Future	135.9152	135.9152	135.9149	135.9149	0.000	0.0000	0.0000	0
2015/09/04	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R211	05/11/2015	134.99	Call	Bond Future	925.2400	0.9252	924.8700	0.9249	(0.040)	0	0	0
2015/09/04	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R211	05/11/2015	135.00	Call	Bond Future	915.2400	0.9152	914.8700	0.9149	(0.040)	0	0	0
2015/09/04	R211	05/11/2015	135.01	Call	Bond Future	905.2400	0.9052	904.8700	0.9049	(0.041)	0	0	0
2015/09/04	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R211	04/02/2016			Bond Future	136.5281	136.5281	136.5255	136.5255	(0.002)	0.0000	0.0000	1,120
2015/09/04	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R211	04/02/2016	138.99	Put	Bond Future	2,461.9000	2.4619	2,464.4600	2.4645	0.104	0	0	0
2015/09/04	R211	04/02/2016	139.01	Put	Bond Future	2,481.9000	2.4819	2,484.4600	2.4845	0.103	0	0	0
2015/09/04	R211	04/02/2016	139.00	Put	Bond Future	2,471.9000	2.4719	2,474.4600	2.4745	0.104	0	0	0
2015/09/04	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R212	05/11/2015			Bond Future	141.5944	141.5944	141.5965	141.5965	0.001	0.0000	0.0000	928
2015/09/04	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R212	05/11/2015	145.99	Put	Bond Future	4,395.5700	4.3956	4,393.4800	4.3935	(0.048)	0	0	0
2015/09/04	R212	05/11/2015	146.01	Put	Bond Future	4,415.5700	4.4156	4,413.4800	4.4135	(0.047)	0	0	0
2015/09/04	R212	05/11/2015	146.00	Put	Bond Future	4,405.5700	4.4056	4,403.4800	4.4035	(0.047)	0	0	0
2015/09/04	R212	04/02/2016			Bond Future	142.1381	142.1381	142.1380	142.1380	0.000	0.0000	0.0000	0
2015/09/04	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R212	04/02/2016	145.99	Put	Bond Future	3,851.8800	3.8519	3,851.9600	3.8520	0.002	0	0	0
2015/09/04	R212	04/02/2016	146.01	Put	Bond Future	3,871.8800	3.8719	3,871.9600	3.8720	0.002	0	0	0
2015/09/04	R212	04/02/2016	146.00	Put	Bond Future	3,861.8800	3.8619	3,861.9600	3.8620	0.002	0	0	0
2015/09/04	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R213	05/11/2015	7.76	Call	Bond Future	44.7300	0.0447	28.7700	0.0288	(35.681)	0	0	0
2015/09/04	R213	05/11/2015			Bond Future	8.9169	85.5142	9.0029	84.8880	0.965	0.0000	0.0000	21,426
2015/09/04	R213	05/11/2015	7.74	Call	Bond Future	40.7700	0.0408	26.0700	0.0261	(36.056)	0	0	0
2015/09/04	R213	05/11/2015	7.75	Call	Bond Future	42.6700	0.0427	27.3600	0.0274	(35.880)	0	0	0
2015/09/04	R213	05/11/2015	7.74	Put	Bond Future	9,313.6200	9.3136	9,925.0900	9.9251	6.565	0	0	0
2015/09/04	R213	05/11/2015	7.76	Put	Bond Future	9,148.3500	9.1484	9,758.5600	9.7586	6.670	0	0	0
2015/09/04	R213	05/11/2015	7.75	Put	Bond Future	9,230.8500	9.2309	9,841.7100	9.8417	6.618	0	0	0
2015/09/04	R213	04/02/2016			Bond Future	8.9789	86.9614	9.0678	86.3231	0.991	0.0000	0.0000	450
2015/09/04	R213	04/02/2016	8.75	Call	Bond Future	2,050.7900	2.0508	1,784.3900	1.7844	(12.990)	0	0	0
2015/09/04	R213	04/02/2016	8.74	Put	Bond Future	3,769.8100	3.7698	4,144.3900	4.1444	9.936	0	0	0
2015/09/04	R213	04/02/2016	8.76	Put	Bond Future	3,681.1400	3.6811	4,050.4500	4.0505	10.032	0	0	0
2015/09/04	R213	04/02/2016	8.75	Put	Bond Future	3,725.3000	3.7253	4,097.2400	4.0972	9.984	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
2015/09/04	R213	04/02/2016	8.76	Call	Bond Future	2,080.7800	2.0808	1,811.7500	1.8118	(12.929)	0	0	0
2015/09/04	R213	04/02/2016	8.74	Call	Bond Future	2,021.0600	2.0211	1,757.3000	1.7573	(13.051)	0	0	0
2015/09/04	R213	05/05/2016	8.76	Put	Bond Future	4,616.0000	4.6160	4,985.7600	4.9858	8.010	0	0	0
2015/09/04	R213	05/05/2016	8.74	Put	Bond Future	4,703.6000	4.7036	5,077.5800	5.0776	7.951	0	0	0
2015/09/04	R213	05/05/2016			Bond Future	9.0275	84.9610	9.1191	84.3114	1.015	0.0000	0.0000	0
2015/09/04	R213	05/05/2016	8.75	Put	Bond Future	4,659.6600	4.6597	5,031.5300	5.0315	7.981	0	0	0
2015/09/04	R213	05/05/2016	8.74	Call	Bond Future	2,618.2500	2.6182	2,342.6400	2.3426	(10.526)	0	0	0
2015/09/04	R213	05/05/2016	8.75	Call	Bond Future	2,648.0600	2.6481	2,370.3400	2.3703	(10.488)	0	0	0
2015/09/04	R213	05/05/2016	8.76	Call	Bond Future	2,678.0600	2.6781	2,398.2300	2.3982	(10.449)	0	0	0
2015/09/04	R214	05/11/2015			Bond Future	9.0411	76.1511	9.1219	75.5224	0.894	0.0000	0.0000	11,693
2015/09/04	R214	05/11/2015	7.99	Put	Bond Future	9,108.0900	9.1081	9,711.5100	9.7115	6.625	0	0	0
2015/09/04	R214	05/11/2015	8.00	Put	Bond Future	9,017.5700	9.0176	9,620.0200	9.6200	6.681	0	0	0
2015/09/04	R214	05/11/2015	8.01	Put	Bond Future	8,927.4900	8.9275	9,528.9200	9.5289	6.737	0	0	0
2015/09/04	R214	05/11/2015	7.99	Call	Bond Future	79.3600	0.0794	54.0500	0.0541	(31.893)	0	0	0
2015/09/04	R214	05/11/2015	8.00	Call	Bond Future	82.8200	0.0828	56.5400	0.0565	(31.731)	0	0	0
2015/09/04	R214	05/11/2015	8.01	Call	Bond Future	86.5500	0.0865	59.2500	0.0592	(31.542)	0	0	0
2015/09/04	R214	04/02/2016			Bond Future	9.0954	77.4399	9.1787	76.7991	0.916	0.0000	0.0000	4,620
2015/09/04	R214	04/02/2016	7.99	Put	Bond Future	9,893.6300	9.8936	10,453.4600	10.4535	5.658	0	0	0
2015/09/04	R214	04/02/2016	8.00	Call	Bond Future	469.7000	0.4697	387.3100	0.3873	(17.541)	0	0	0
2015/09/04	R214	04/02/2016	8.01	Call	Bond Future	480.7000	0.4807	396.7400	0.3967	(17.466)	0	0	0
2015/09/04	R214	04/02/2016	7.99	Call	Bond Future	459.4200	0.4594	378.5200	0.3785	(17.609)	0	0	0
2015/09/04	R214	04/02/2016	8.01	Put	Bond Future	9,727.5800	9.7276	10,284.3500	10.2843	5.724	0	0	0
2015/09/04	R214	04/02/2016	8.00	Put	Bond Future	9,810.1600	9.8102	10,368.5000	10.3685	5.691	0	0	0
2015/09/04	R214	05/05/2016	9.01	Call	Bond Future	3,445.2500	3.4452	3,129.5600	3.1296	(9.163)	0	0	0
2015/09/04	R214	05/05/2016			Bond Future	9.1383	75.5234	9.2238	74.8714	0.935	0.0000	0.0000	0
2015/09/04	R214	05/05/2016	8.99	Call	Bond Future	3,373.5100	3.3735	3,062.0200	3.0620	(9.233)	0	0	0
2015/09/04	R214	05/05/2016	9.00	Call	Bond Future	3,408.5400	3.4085	3,094.9700	3.0950	(9.200)	0	0	0
2015/09/04	R214	05/05/2016	8.99	Put	Bond Future	4,527.3000	4.5273	4,867.8200	4.8678	7.521	0	0	0
2015/09/04	R214	05/05/2016	9.01	Put	Bond Future	4,441.7400	4.4417	4,778.0600	4.7781	7.572	0	0	0
2015/09/04	R214	05/05/2016	9.00	Put	Bond Future	4,483.6100	4.4836	4,822.0500	4.8220	7.548	0	0	0
2015/09/04	R248	05/11/2015	8.01	Put	Bond Future	12,110.9200	12.1109	12,866.8600	12.8669	6.242	0	0	0
2015/09/04	R248	05/11/2015			Bond Future	9.0972	98.0925	9.1729	97.3366	0.833	0.0000	0.0000	48,592
2015/09/04	R248	05/11/2015	8.00	Put	Bond Future	12,234.3800	12.2344	12,990.3200	12.9903	6.179	0	0	0
2015/09/04	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R248	05/11/2015	7.99	Put	Bond Future	12,358.0900	12.3581	13,114.0300	13.1140	6.117	0	0	0
2015/09/04	R248	04/02/2016	8.99	Put	Bond Future	1,643.8100	1.6438	2,414.3400	2.4143	46.875	0	0	0
2015/09/04	R248	04/02/2016			Bond Future	9.1531	99.7526	9.2313	98.9820	0.854	0.0000	0.0000	250
2015/09/04	R248	04/02/2016	9.00	Put	Bond Future	1,541.6000	1.5416	2,312.1300	2.3121	49.982	0	0	0
2015/09/04	R248	04/02/2016	9.01	Put	Bond Future	1,439.5800	1.4396	2,210.1100	2.2101	53.525	0	0	0
2015/09/04	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R248	05/05/2016			Bond Future	9.1975	97.0927	9.2777	96.3087	0.873	0.0000	0.0000	0
2015/09/04	R248	05/05/2016	8.99	Put	Bond Future	2,080.3500	2.0803	2,864.3600	2.8644	37.686	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
2015/09/04	R248 05/05/2016	9.01	Put	Bond Future	1,876.3600	1.8764	2,660.3700	2.6604	41.784	0	0	0
2015/09/04	R248 05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R248 05/05/2016	9.00	Put	Bond Future	1,978.2600	1.9783	2,762.2700	2.7623	39.631	0	0	0
2015/09/04	R248 05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/04	R248 05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **522688**