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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/09/2015 TO 30/09/2015

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
2015/09/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	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
2015/09/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	2025	05/11/2015	123.01	Put	Bond Future	1,105.6800	1.1057	1,029.1400	1.0291	(6.922)	0	0	0
2015/09/30	2025	05/11/2015			Bond Future	121.9043	121.9043	121.9809	121.9809	0.063	0.0000	0.0000	612
2015/09/30	2025	05/11/2015	123.00	Put	Bond Future	1,095.6800	1.0957	1,019.1400	1.0191	(6.986)	0	0	0
2015/09/30	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2025	05/11/2015	122.99	Put	Bond Future	1,085.6800	1.0857	1,009.1400	1.0091	(7.050)	0	0	0
2015/09/30	2025	04/02/2016	126.01	Put	Bond Future	3,285.5300	3.2855	3,209.1200	3.2091	(2.326)	0	0	0
2015/09/30	2025	04/02/2016			Bond Future	122.7245	122.7245	122.8009	122.8009	0.062	0.0000	0.0000	0
2015/09/30	2025	04/02/2016	126.00	Put	Bond Future	3,275.5300	3.2755	3,199.1200	3.1991	(2.333)	0	0	0
2015/09/30	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2025	04/02/2016	125.99	Put	Bond Future	3,265.5300	3.2655	3,189.1200	3.1891	(2.340)	0	0	0
2015/09/30	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2030	05/11/2015			Bond Future	9.0213	94.1022	8.8821	95.1497	(1.542)	0.0000	0.0000	9,973
2015/09/30	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2030	05/11/2015	8.49	Put	Bond Future	4,092.0100	4.0920	3,044.4700	3.0445	(25.600)	0	0	0
2015/09/30	2030	05/11/2015	8.51	Put	Bond Future	3,933.3800	3.9334	2,885.8400	2.8858	(26.632)	0	0	0
2015/09/30	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2030	05/11/2015	8.50	Put	Bond Future	4,012.6500	4.0126	2,965.1100	2.9651	(26.106)	0	0	0
2015/09/30	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2030	04/02/2016			Bond Future	9.0899	91.6653	8.9463	92.7291	(1.579)	0.0000	0.0000	400
2015/09/30	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2030	04/02/2016	8.74	Put	Bond Future	2,623.3200	2.6233	1,559.5300	1.5595	(40.551)	0	0	0
2015/09/30	2030	04/02/2016	8.76	Put	Bond Future	2,470.5400	2.4705	1,406.7500	1.4068	(43.059)	0	0	0
2015/09/30	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2030	04/02/2016	8.75	Put	Bond Future	2,546.8800	2.5469	1,483.0900	1.4831	(41.768)	0	0	0
2015/09/30	2032	05/11/2015			Bond Future	9.0905	93.8159	8.9465	94.9784	(1.585)	0.0000	0.0000	2,849
2015/09/30	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2032	05/11/2015	7.99	Put	Bond Future	9,447.1100	9.4471	8,284.6000	8.2846	(12.305)	0	0	0
2015/09/30	2032	05/11/2015	8.01	Put	Bond Future	9,263.2700	9.2633	8,100.7600	8.1008	(12.550)	0	0	0
2015/09/30	2032	05/11/2015	8.00	Put	Bond Future	9,355.1300	9.3551	8,192.6200	8.1926	(12.426)	0	0	0
2015/09/30	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2032	04/02/2016			Bond Future	9.1577	95.3808	9.0093	96.5616	(1.621)	0.0000	0.0000	0
2015/09/30	2032	04/02/2016	8.69	Put	Bond Future	3,796.4900	3.7965	2,615.7800	2.6158	(31.100)	0	0	0
2015/09/30	2032	04/02/2016	8.71	Put	Bond Future	3,629.5500	3.6295	2,448.8400	2.4488	(32.530)	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
2015/09/30	2032	04/02/2016	8.70	Put	Bond Future	3,712.9700	3.7130	2,532.2600	2.5323	(31.800)	0	0	0
2015/09/30	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2032	05/05/2016			Bond Future	9.2151	92.9153	9.0622	94.1152	(1.659)	0.0000	0.0000	0
2015/09/30	2032	05/05/2016	8.99	Put	Bond Future	1,774.6600	1.7747	574.7600	0.5748	(67.613)	0	0	0
2015/09/30	2032	05/05/2016	9.01	Put	Bond Future	1,614.9600	1.6150	415.0600	0.4151	(74.299)	0	0	0
2015/09/30	2032	05/05/2016	9.01	Put	Bond Future	1,694.7600	1.6948	494.8600	0.4949	(70.801)	0	0	0
2015/09/30	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2033	05/11/2015	102.41	Put	Bond Future	397.5700	0.3976	332.6900	0.3327	(16.319)	0	0	0
2015/09/30	2033	05/11/2015			Bond Future	102.0124	102.0124	102.0773	102.0773	0.064	0.0000	0.0000	100
2015/09/30	2033	05/11/2015	102.40	Put	Bond Future	387.5700	0.3876	322.6900	0.3227	(16.740)	0	0	0
2015/09/30	2033	05/11/2015	102.39	Put	Bond Future	377.5700	0.3776	312.6900	0.3127	(17.184)	0	0	0
2015/09/30	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2033	04/02/2016	102.40	Call	Bond Future	1,322.4500	1.3225	1,387.1100	1.3871	4.889	0	0	0
2015/09/30	2033	04/02/2016			Bond Future	103.7225	103.7225	103.7871	103.7871	0.062	0.0000	0.0000	0
2015/09/30	2033	04/02/2016	102.41	Call	Bond Future	1,312.4500	1.3125	1,377.1100	1.3771	4.927	0	0	0
2015/09/30	2033	04/02/2016	102.39	Call	Bond Future	1,332.4500	1.3325	1,397.1100	1.3971	4.853	0	0	0
2015/09/30	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2033	05/05/2016			Bond Future	104.5798	104.5798	104.6441	104.6441	0.061	0.0000	0.0000	0
2015/09/30	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2033	05/05/2016	102.40	Call	Bond Future	2,179.8300	2.1798	2,244.1100	2.2441	2.949	0	0	0
2015/09/30	2033	05/05/2016	102.41	Call	Bond Future	2,169.8300	2.1698	2,234.1100	2.2341	2.962	0	0	0
2015/09/30	2033	05/05/2016	102.39	Call	Bond Future	2,189.8300	2.1898	2,254.1100	2.2541	2.935	0	0	0
2015/09/30	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	05/11/2015	7.99	Put	Bond Future	11,870.2400	11.8702	10,687.5000	10.6875	(9.964)	0	0	0
2015/09/30	2037	05/11/2015	8.01	Put	Bond Future	11,659.6500	11.6596	10,476.9100	10.4769	(10.144)	0	0	0
2015/09/30	2037	05/11/2015			Bond Future	9.2244	95.6378	9.0906	96.8205	(1.450)	0.0000	0.0000	49,825
2015/09/30	2037	05/11/2015	8.00	Put	Bond Future	11,764.8600	11.7649	10,582.1200	10.5821	(10.053)	0	0	0
2015/09/30	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	04/02/2016	8.75	Put	Bond Future	4,846.6800	4.8467	3,645.4300	3.6454	(24.785)	0	0	0
2015/09/30	2037	04/02/2016			Bond Future	9.2890	92.9761	9.1514	94.1774	(1.482)	0.0000	0.0000	370
2015/09/30	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	04/02/2016	8.74	Put	Bond Future	4,940.3000	4.9403	3,739.0500	3.7390	(24.315)	0	0	0
2015/09/30	2037	04/02/2016	8.76	Put	Bond Future	4,753.1900	4.7532	3,551.9400	3.5519	(25.273)	0	0	0

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2015/09/30	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	05/05/2016	9.00	Put	Bond Future	3,026.3500	3.0263	1,805.5900	1.8056	(40.338)	0	0	0
2015/09/30	2037	05/05/2016			Bond Future	9.3456	94.6262	9.2041	95.8469	(1.514)	0.0000	0.0000	0
2015/09/30	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2037	05/05/2016	8.99	Put	Bond Future	3,116.2300	3.1162	1,895.4700	1.8955	(39.174)	0	0	0
2015/09/30	2037	05/05/2016	9.01	Put	Bond Future	2,936.6000	2.9366	1,715.8400	1.7158	(41.571)	0	0	0
2015/09/30	2038	05/11/2015			Bond Future	125.1550	125.1550	124.7971	124.7971	(0.286)	0.0000	0.0000	7,647
2015/09/30	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2038	05/11/2015	133.99	Put	Bond Future	8,834.9500	8.8350	9,192.9200	9.1929	4.052	0	0	0
2015/09/30	2038	05/11/2015	134.01	Put	Bond Future	8,854.9500	8.8550	9,212.9200	9.2129	4.043	0	0	0
2015/09/30	2038	05/11/2015	134.00	Put	Bond Future	8,844.9500	8.8450	9,202.9200	9.2029	4.047	0	0	0
2015/09/30	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2038	04/02/2016			Bond Future	125.8769	125.8769	125.5115	125.5115	(0.290)	0.0000	0.0000	0
2015/09/30	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2038	04/02/2016	130.99	Put	Bond Future	5,113.1200	5.1131	5,478.4800	5.4785	7.146	0	0	0
2015/09/30	2038	04/02/2016	131.01	Put	Bond Future	5,133.1200	5.1331	5,498.4800	5.4985	7.118	0	0	0
2015/09/30	2038	04/02/2016	131.00	Put	Bond Future	5,123.1200	5.1231	5,488.4800	5.4885	7.132	0	0	0
2015/09/30	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2044	05/11/2015			Bond Future	9.2477	97.4387	9.1090	98.7789	(1.500)	0.0000	0.0000	17,516
2015/09/30	2044	05/11/2015	8.24	Put	Bond Future	10,520.3400	10.5203	9,180.1700	9.1802	(12.739)	0	0	0
2015/09/30	2044	05/11/2015	8.26	Put	Bond Future	10,292.7800	10.2928	8,952.6100	8.9526	(13.020)	0	0	0
2015/09/30	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2044	05/11/2015	8.25	Put	Bond Future	10,406.4500	10.4064	9,066.2800	9.0663	(12.878)	0	0	0
2015/09/30	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2044	04/02/2016	8.99	Put	Bond Future	3,088.4400	3.0884	1,727.2500	1.7272	(44.074)	0	0	0
2015/09/30	2044	04/02/2016			Bond Future	9.3086	94.6818	9.1660	96.0430	(1.531)	0.0000	0.0000	0
2015/09/30	2044	04/02/2016	9.01	Put	Bond Future	2,889.5200	2.8895	1,528.3300	1.5283	(47.108)	0	0	0
2015/09/30	2044	04/02/2016	9.00	Put	Bond Future	2,988.8900	2.9889	1,627.7000	1.6277	(45.542)	0	0	0
2015/09/30	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2044	05/05/2016	8.99	Put	Bond Future	3,581.2900	3.5813	2,197.8400	2.1978	(38.630)	0	0	0
2015/09/30	2044	05/05/2016			Bond Future	9.3617	96.3622	9.2153	97.7457	(1.564)	0.0000	0.0000	0
2015/09/30	2044	05/05/2016	9.01	Put	Bond Future	3,382.7300	3.3827	1,999.2800	1.9993	(40.897)	0	0	0
2015/09/30	2044	05/05/2016	9.00	Put	Bond Future	3,481.9200	3.4819	2,098.4700	2.0985	(39.732)	0	0	0
2015/09/30	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2046	05/11/2015			Bond Future	124.4226	124.4226	124.6388	124.6388	0.174	0.0000	0.0000	6,632
2015/09/30	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
2015/09/30	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2046	05/11/2015	132.99	Put	Bond Future	8,567.3600	8.5674	8,351.2000	8.3512	(2.523)	0	0	0
2015/09/30	2046	05/11/2015	133.01	Put	Bond Future	8,587.3600	8.5874	8,371.2000	8.3712	(2.517)	0	0	0
2015/09/30	2046	05/11/2015	133.00	Put	Bond Future	8,577.3600	8.5774	8,361.2000	8.3612	(2.520)	0	0	0
2015/09/30	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2046	04/02/2016			Bond Future	126.5083	126.5083	126.7265	126.7265	0.172	0.0000	0.0000	0
2015/09/30	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2046	04/02/2016	127.99	Put	Bond Future	1,481.6600	1.4817	1,263.5100	1.2635	(14.723)	0	0	0
2015/09/30	2046	04/02/2016	128.01	Put	Bond Future	1,501.6600	1.5017	1,283.5100	1.2835	(14.527)	0	0	0
2015/09/30	2046	04/02/2016	128.00	Put	Bond Future	1,491.6600	1.4917	1,273.5100	1.2735	(14.625)	0	0	0
2015/09/30	2050	05/11/2015			Bond Future	132.5345	132.5345	132.6206	132.6206	0.065	0.0000	0.0000	5,161
2015/09/30	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2050	05/11/2015	144.99	Put	Bond Future	12,455.5400	12.4555	12,369.4100	12.3694	(0.691)	0	0	0
2015/09/30	2050	05/11/2015	145.01	Put	Bond Future	12,475.5400	12.4755	12,389.4100	12.3894	(0.690)	0	0	0
2015/09/30	2050	05/11/2015	145.00	Put	Bond Future	12,465.5400	12.4655	12,379.4100	12.3794	(0.691)	0	0	0
2015/09/30	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2050	04/02/2016			Bond Future	133.2198	133.2198	133.3061	133.3061	0.065	0.0000	0.0000	0
2015/09/30	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2050	04/02/2016	137.99	Put	Bond Future	4,770.1700	4.7702	4,683.9300	4.6839	(1.808)	0	0	0
2015/09/30	2050	04/02/2016	138.01	Put	Bond Future	4,790.1700	4.7902	4,703.9300	4.7039	(1.800)	0	0	0
2015/09/30	2050	04/02/2016	138.00	Put	Bond Future	4,780.1700	4.7802	4,693.9300	4.6939	(1.804)	0	0	0
2015/09/30	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	AL37	05/11/2015			Index Future	461.6480	461.6480	464.0420	464.0420	0.519	0.0000	0.0000	3
2015/09/30	AL37	04/02/2016			Index Future	469.3460	469.3460	471.7770	471.7770	0.518	0.0000	0.0000	0
2015/09/30	AL7T	05/11/2015			Index Future	539.1400	539.1400	544.1390	544.1390	0.927	0.0000	0.0000	1
2015/09/30	AL7T	04/02/2016			Index Future	548.1300	548.1300	553.2080	553.2080	0.926	0.0000	0.0000	0
2015/09/30	ALBI	05/11/2015			Index Future	492.2140	492.2140	496.9620	496.9620	0.965	0.0000	0.0000	459
2015/09/30	ALBI	04/02/2016			Index Future	500.4210	500.4210	505.2450	505.2450	0.964	0.0000	0.0000	146
2015/09/30	ALBI	05/05/2016			Index Future	509.2870	509.2870	514.1920	514.1920	0.963	0.0000	0.0000	0
2015/09/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/09/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C213	28/02/2031			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
2015/09/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/30	EL28	05/11/2015	126.99	Put	Bond Future	2,527.5500	2.5275	2,443.3500	2.4434	(3.331)	0	0	0
2015/09/30	EL28	05/11/2015			Bond Future	124.4625	124.4625	124.5467	124.5467	0.068	0.0000	0.0000	0
2015/09/30	EL28	05/11/2015	127.01	Put	Bond Future	2,547.5500	2.5475	2,463.3500	2.4634	(3.305)	0	0	0
2015/09/30	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	EL28	05/11/2015	127.00	Put	Bond Future	2,537.5500	2.5375	2,453.3500	2.4534	(3.318)	0	0	0
2015/09/30	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	EL28	04/02/2016	128.99	Put	Bond Future	2,441.0900	2.4411	2,356.9800	2.3570	(3.446)	0	0	0
2015/09/30	EL28	04/02/2016			Bond Future	126.5489	126.5489	126.6330	126.6330	0.066	0.0000	0.0000	0
2015/09/30	EL28	04/02/2016	129.01	Put	Bond Future	2,461.0900	2.4611	2,376.9800	2.3770	(3.418)	0	0	0
2015/09/30	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	EL28	04/02/2016	129.00	Put	Bond Future	2,451.0900	2.4511	2,366.9800	2.3670	(3.432)	0	0	0
2015/09/30	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	ES33	05/11/2015	9.00	Put	Bond Future	8,264.2000	8.2642	7,300.1600	7.3002	(11.665)	0	0	0
2015/09/30	ES33	05/11/2015			Bond Future	10.1232	79.6692	9.9831	80.6332	(1.383)	0.0000	0.0000	6,441
2015/09/30	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	ES33	05/11/2015	8.99	Put	Bond Future	8,343.5300	8.3435	7,379.4900	7.3795	(11.554)	0	0	0
2015/09/30	ES33	05/11/2015	9.01	Put	Bond Future	8,184.9700	8.1850	7,220.9300	7.2209	(11.778)	0	0	0
2015/09/30	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	ES33	04/02/2016			Bond Future	10.2213	80.9981	10.0767	81.9772	(1.414)	0.0000	0.0000	0
2015/09/30	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/09/30	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	ES33	04/02/2016	9.99	Put	Bond Future	1,575.5300		1.5755	596.4100	0.5964	(62.145)	0	0	0
2015/09/30	ES33	04/02/2016	10.01	Put	Bond Future	1,437.4000		1.4374	458.2800	0.4583	(68.117)	0	0	0
2015/09/30	ES33	04/02/2016	10.00	Put	Bond Future	1,506.4200		1.5064	527.3000	0.5273	(64.996)	0	0	0
2015/09/30	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	ES33	05/05/2016			Bond Future	10.3080		78.6441	10.1590	79.6391	(1.446)	0.0000	0.0000	0
2015/09/30	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	ES33	05/05/2016	9.99	Put	Bond Future	2,146.8500		2.1469	1,151.8300	1.1518	(46.348)	0	0	0
2015/09/30	ES33	05/05/2016	10.01	Put	Bond Future	2,009.2100		2.0092	1,014.1900	1.0142	(49.523)	0	0	0
2015/09/30	ES33	05/05/2016	10.00	Put	Bond Future	2,077.9800		2.0780	1,082.9600	1.0830	(47.884)	0	0	0
2015/09/30	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	GOVI	05/11/2015			GOVI	489.5090		489.5090	493.8530	493.8530	0.887	0.0000	0.0000	449
2015/09/30	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	GOVI	05/11/2015	529.99	Put	GOVI	404,810.0000		40.4810	361,370.0000	36.1370	(10.731)	0	0	0
2015/09/30	GOVI	05/11/2015	530.01	Put	GOVI	405,010.0000		40.5010	361,570.0000	36.1570	(10.726)	0	0	0
2015/09/30	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	GOVI	05/11/2015	530.00	Put	GOVI	404,910.0000		40.4910	361,470.0000	36.1470	(10.728)	0	0	0
2015/09/30	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	GOVI	04/02/2016			GOVI	497.6710		497.6710	502.0840	502.0840	0.887	0.0000	0.0000	26
2015/09/30	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	GOVI	04/02/2016	511.99	Put	GOVI	143,190.0000		14.3190	99,060.0000	9.9060	(30.819)	0	0	0
2015/09/30	GOVI	04/02/2016	512.01	Put	GOVI	143,390.0000		14.3390	99,260.0000	9.9260	(30.776)	0	0	0
2015/09/30	GOVI	04/02/2016	512.00	Put	GOVI	143,290.0000		14.3290	99,160.0000	9.9160	(30.798)	0	0	0
2015/09/30	GOVI	05/05/2016	518.01	Put	GOVI	115,210.0000		11.5210	70,350.0000	7.0350	(38.938)	0	0	0
2015/09/30	GOVI	05/05/2016			GOVI	506.4890		506.4890	510.9750	510.9750	0.886	0.0000	0.0000	0
2015/09/30	GOVI	05/05/2016	518.00	Put	GOVI	115,110.0000		11.5110	70,250.0000	7.0250	(38.971)	0	0	0
2015/09/30	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	GOVI	05/05/2016	517.99	Put	GOVI	115,010.0000		11.5010	70,150.0000	7.0150	(39.005)	0	0	0
2015/09/30	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/30	IGOV	05/11/2015			Index Future	230.5240		230.5240	230.4730	230.4730	(0.022)	0.0000	0.0000	969
2015/09/30	IGOV	04/02/2016			Index Future	234.3870		234.3870	234.3340	234.3340	(0.023)	0.0000	0.0000	82
2015/09/30	IGOV	05/05/2016			Index Future	238.5580		238.5580	238.5020	238.5020	(0.023)	0.0000	0.0000	0
2015/09/30	ILBI	05/11/2015			Index Future	625.2010		625.2010	625.4360	625.4360	0.038	0.0000	0.0000	0
2015/09/30	ILBI	04/02/2016			Index Future	635.8630		635.8630	636.1010	636.1010	0.037	0.0000	0.0000	163
2015/09/30	IS01	19/12/2016			Interest Rate Swap	99.9826		99.9826	99.9811	99.9811	(0.001)	0.0000	0.0000	0
2015/09/30	IS02	18/12/2017			Interest Rate Swap	100.2889		100.2889	100.2863	100.2863	(0.003)	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
2015/09/30	IS05	17/12/2020			Interest Rate Swap	100.3665	100.3665	100.3624	100.3624	(0.004)	0.0000	0.0000	0
2015/09/30	IS10	17/12/2025			Interest Rate Swap	102.3744	102.3744	102.3695	102.3695	(0.005)	0.0000	0.0000	0
2015/09/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/30	JBAF	21/10/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/09/30	JBAF	18/11/2015			Jibar Tradeable Future	6.4200	93.5800	6.4200	93.5800	0.000	0.0000	0.0000	0
2015/09/30	JBAF	15/12/2015			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	0
2015/09/30	JBAF	20/01/2016			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/30	JBAF	17/02/2016			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	2,000
2015/09/30	JBAF	16/03/2016			Jibar Tradeable Future	6.8300	93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
2015/09/30	JBAF	15/06/2016			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2015/09/30	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2015/09/30	JBAF	21/12/2016			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2015/09/30	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2015/09/30	JBAF	21/06/2017			Jibar Tradeable Future	7.9200	92.0800	7.9200	92.0800	0.000	0.0000	0.0000	0
2015/09/30	JBAF	20/09/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/09/30	R023	05/11/2015			Bond Future	8.4684	97.6465	8.3229	98.4123	(1.718)	0.0000	0.0000	14,033
2015/09/30	R023	05/11/2015	7.99	Put	Bond Future	2,708.6100	2.7086	2,066.5200	2.0665	(23.706)	0	0	0
2015/09/30	R023	05/11/2015	8.01	Put	Bond Future	2,615.9900	2.6160	1,982.9200	1.9829	(24.200)	0	0	0
2015/09/30	R023	05/11/2015	7.99	Call	Bond Future	162.0100	0.1620	285.7100	0.2857	76.353	0	0	0
2015/09/30	R023	05/11/2015	8.00	Put	Bond Future	2,662.1400	2.6621	2,024.5100	2.0245	(23.952)	0	0	0
2015/09/30	R023	05/11/2015	8.00	Call	Bond Future	169.6300	0.1696	297.7900	0.2978	75.553	0	0	0
2015/09/30	R023	05/11/2015	8.01	Call	Bond Future	177.5400	0.1775	310.2600	0.3103	74.755	0	0	0
2015/09/30	R023	04/02/2016	8.01	Put	Bond Future	3,366.7800	3.3668	2,827.6600	2.8277	(16.013)	0	0	0
2015/09/30	R023	04/02/2016			Bond Future	8.5525	99.2753	8.4002	100.0526	(1.781)	0.0000	0.0000	1,050
2015/09/30	R023	04/02/2016	8.00	Put	Bond Future	3,406.6700	3.4067	2,864.1600	2.8642	(15.925)	0	0	0
2015/09/30	R023	04/02/2016	8.01	Call	Bond Future	561.5200	0.5615	799.7200	0.7997	42.421	0	0	0
2015/09/30	R023	04/02/2016	7.99	Call	Bond Future	536.2000	0.5362	767.4200	0.7674	43.122	0	0	0
2015/09/30	R023	04/02/2016	8.00	Call	Bond Future	548.7500	0.5488	783.5600	0.7836	42.790	0	0	0
2015/09/30	R023	04/02/2016	7.99	Put	Bond Future	3,446.8200	3.4468	2,900.7200	2.9007	(15.844)	0	0	0
2015/09/30	R023	05/05/2016			Bond Future	8.6143	97.1073	8.4550	97.8965	(1.848)	0.0000	0.0000	0
2015/09/30	R023	05/05/2016	8.24	Put	Bond Future	3,189.0500	3.1890	2,762.6900	2.7627	(13.369)	0	0	0
2015/09/30	R023	05/05/2016	8.26	Put	Bond Future	3,125.7700	3.1258	2,705.3600	2.7054	(13.450)	0	0	0
2015/09/30	R023	05/05/2016	8.24	Call	Bond Future	1,320.8300	1.3208	1,683.7600	1.6838	27.477	0	0	0
2015/09/30	R023	05/05/2016	8.25	Put	Bond Future	3,157.3100	3.1573	2,733.9200	2.7339	(13.410)	0	0	0
2015/09/30	R023	05/05/2016	8.25	Call	Bond Future	1,339.5900	1.3396	1,705.4900	1.7055	27.314	0	0	0
2015/09/30	R023	05/05/2016	8.26	Call	Bond Future	1,358.5200	1.3585	1,727.4000	1.7274	27.153	0	0	0

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2015/09/30	R186	05/11/2015	7.75	Put	Bond Future	7,021.8300	7.0218	5,892.9200	5.8929	(16.077)	0	0	0
2015/09/30	R186	05/11/2015	8.24	Call	Bond Future	395.1200	0.3951	643.3600	0.6434	62.826	0	0	0
2015/09/30	R186	05/11/2015	8.25	Put	Bond Future	3,325.4200	3.3254	2,422.1400	2.4221	(27.163)	0	0	8,650
2015/09/30	R186	05/11/2015	8.45	Call	Bond Future	847.5100	0.8475	1,283.2100	1.2832	51.409	0	0	200
2015/09/30	R186	05/11/2015	8.75	Call	Bond Future	1,971.9900	1.9720	2,695.5300	2.6955	36.691	0	0	0
2015/09/30	R186	05/11/2015	8.85	Put	Bond Future	734.8300	0.7348	386.2200	0.3862	(47.441)	0	0	2,283
2015/09/30	R186	05/11/2015			Bond Future	8.6224	117.3072	8.4727	118.4664	(1.736)	8.5172	8.4903	32,914
2015/09/30	R186	05/11/2015	8.00	Put	Bond Future	5,060.8100	5.0608	4,004.9200	4.0049	(20.864)	0	0	0
2015/09/30	R186	05/11/2015	9.00	Put	Bond Future	446.1700	0.4462	209.1500	0.2091	(53.123)	0	0	2,600
2015/09/30	R186	05/11/2015	8.22	Call	Bond Future	364.2000	0.3642	597.2100	0.5972	63.979	0	0	0
2015/09/30	R186	05/11/2015	8.24	Put	Bond Future	3,388.8300	3.3888	2,477.8600	2.4779	(26.882)	0	0	0
2015/09/30	R186	05/11/2015	8.35	Put	Bond Future	2,722.9200	2.7229	1,904.4900	1.9045	(30.057)	0	0	9,430
2015/09/30	R186	05/11/2015	8.26	Put	Bond Future	3,262.4700	3.2625	2,367.1200	2.3671	(27.444)	0	0	0
2015/09/30	R186	05/11/2015	8.50	Put	Bond Future	1,940.1100	1.9401	1,266.5700	1.2666	(34.717)	0	0	4,666
2015/09/30	R186	05/11/2015	8.55	Put	Bond Future	1,716.5700	1.7166	1,091.2500	1.0913	(36.428)	0	0	4,667
2015/09/30	R186	05/11/2015	7.73	Call	Bond Future	28.6300	0.0286	55.9000	0.0559	95.250	0	0	169
2015/09/30	R186	05/11/2015	7.86	Call	Bond Future	62.6700	0.0627	116.8500	0.1169	86.453	0	0	674
2015/09/30	R186	05/11/2015	8.35	Call	Bond Future	601.2900	0.6013	942.0700	0.9421	56.675	0	0	843
2015/09/30	R186	05/11/2015	8.00	Call	Bond Future	132.9700	0.1330	236.2900	0.2363	77.702	0	0	200
2015/09/30	R186	05/11/2015	8.45	Put	Bond Future	2,184.0700	2.1841	1,460.5600	1.4606	(33.127)	0	0	6,308
2015/09/30	R186	05/11/2015	8.75	Put	Bond Future	996.7300	0.9967	561.0600	0.5611	(43.710)	0	0	10,200
2015/09/30	R186	05/11/2015	8.85	Call	Bond Future	2,466.4900	2.4665	3,277.0900	3.2771	32.865	0	0	0
2015/09/30	R186	05/11/2015	9.00	Call	Bond Future	3,299.3700	3.2994	4,221.5600	4.2216	27.950	0	0	0
2015/09/30	R186	05/11/2015	7.73	Put	Bond Future	7,185.0100	7.1850	6,053.0700	6.0531	(15.754)	0	0	0
2015/09/30	R186	05/11/2015	7.75	Call	Bond Future	32.4700	0.0325	62.7700	0.0628	93.317	0	0	1,200
2015/09/30	R186	05/11/2015	7.86	Put	Bond Future	6,139.0000	6.1390	5,033.9700	5.0340	(18.000)	0	0	0
2015/09/30	R186	05/11/2015	8.25	Call	Bond Future	411.3600	0.4114	667.2900	0.6673	62.216	0	0	0
2015/09/30	R186	05/11/2015	8.22	Put	Bond Future	3,517.4300	3.5174	2,591.2300	2.5912	(26.332)	0	0	1,090
2015/09/30	R186	05/11/2015	8.26	Call	Bond Future	427.9900	0.4280	691.8500	0.6919	61.651	0	0	0
2015/09/30	R186	05/11/2015	8.50	Call	Bond Future	993.3500	0.9933	1,479.0200	1.4790	48.892	0	0	650
2015/09/30	R186	05/11/2015	8.55	Call	Bond Future	1,157.8000	1.1578	1,691.6900	1.6917	46.112	0	0	0
2015/09/30	R186	04/02/2016	7.50	Call	Bond Future	193.3500	0.1934	291.2700	0.2913	50.644	0	0	0
2015/09/30	R186	04/02/2016			Bond Future	8.6911	113.9662	8.5358	115.1432	(1.786)	0.0000	0.0000	5,365
2015/09/30	R186	04/02/2016	8.75	Call	Bond Future	2,806.6200	2.8066	3,423.1200	3.4231	21.966	0	0	0
2015/09/30	R186	04/02/2016	7.51	Call	Bond Future	199.1800	0.1992	299.1200	0.2991	50.176	0	0	0
2015/09/30	R186	04/02/2016	7.49	Call	Bond Future	187.9300	0.1879	283.5900	0.2836	50.902	0	0	0
2015/09/30	R186	04/02/2016	7.50	Put	Bond Future	9,666.5300	9.6665	8,587.4900	8.5875	(11.163)	0	0	0
2015/09/30	R186	04/02/2016	7.49	Put	Bond Future	9,745.1300	9.7451	8,663.8300	8.6638	(11.096)	0	0	0
2015/09/30	R186	04/02/2016	8.75	Put	Bond Future	2,364.1800	2.3642	1,803.7200	1.8037	(23.706)	0	0	6,700
2015/09/30	R186	04/02/2016	7.51	Put	Bond Future	9,588.4200	9.5884	8,511.4000	8.5114	(11.233)	0	0	0
2015/09/30	R186	05/05/2016			Bond Future	8.7472	115.9880	8.5862	117.1837	(1.841)	0.0000	0.0000	0
2015/09/30	R186	05/05/2016	8.34	Call	Bond Future	2,048.2300	2.0482	2,475.4000	2.4754	20.856	0	0	0
2015/09/30	R186	05/05/2016	8.35	Call	Bond Future	2,075.7400	2.0757	2,507.0200	2.5070	20.777	0	0	0
2015/09/30	R186	05/05/2016	8.33	Call	Bond Future	2,020.9400	2.0209	2,444.0200	2.4440	20.935	0	0	0
2015/09/30	R186	05/05/2016	8.35	Put	Bond Future	5,056.8700	5.0569	4,292.4400	4.2924	(15.117)	0	0	0
2015/09/30	R186	05/05/2016	7.56	Put	Bond Future	9,813.4800	9.8135	8,790.8600	8.7909	(10.421)	0	0	0
2015/09/30	R186	05/05/2016	8.34	Put	Bond Future	5,105.8100	5.1058	4,337.2700	4.3373	(15.052)	0	0	0
2015/09/30	R186	05/05/2016	7.56	Call	Bond Future	575.2800	0.5753	748.3700	0.7484	30.088	0	0	0

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2015/09/30	R186	05/05/2016	8.33	Put	Bond Future	5,155.0300	5.1550	4,382.4000	4.3824	(14.988)	0	0	0
2015/09/30	R186	04/08/2016	8.51	Put	Bond Future	5,106.9500	5.1069	4,402.7500	4.4027	(13.789)	0	0	0
2015/09/30	R186	04/08/2016			Bond Future	8.8034	112.7920	8.6362	114.0084	(1.900)	0.0000	0.0000	0
2015/09/30	R186	04/08/2016	8.50	Put	Bond Future	5,148.4700	5.1485	4,442.7100	4.4427	(13.708)	0	0	0
2015/09/30	R186	04/08/2016	8.51	Call	Bond Future	2,960.9700	2.9610	3,473.1400	3.4731	17.297	0	0	0
2015/09/30	R186	04/08/2016	8.49	Call	Bond Future	2,898.0000	2.8980	3,405.0300	3.4050	17.496	0	0	0
2015/09/30	R186	04/08/2016	8.50	Call	Bond Future	2,928.3700	2.9284	3,438.9800	3.4390	17.437	0	0	0
2015/09/30	R186	04/08/2016	8.49	Put	Bond Future	5,192.2800	5.1923	4,482.9400	4.4829	(13.661)	0	0	0
2015/09/30	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R197	05/11/2015			Bond Future	293.1389	293.1389	293.3223	293.3223	0.063	0.0000	0.0000	927
2015/09/30	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R197	05/11/2015	294.99	Put	Bond Future	1,851.1400	1.8511	1,667.7400	1.6677	(9.907)	0	0	0
2015/09/30	R197	05/11/2015	295.01	Put	Bond Future	1,871.1400	1.8711	1,687.7400	1.6877	(9.802)	0	0	0
2015/09/30	R197	05/11/2015	295.00	Put	Bond Future	1,861.1400	1.8611	1,677.7400	1.6777	(9.854)	0	0	0
2015/09/30	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R197	04/02/2016			Bond Future	291.6919	291.6919	291.8749	291.8749	0.063	0.0000	0.0000	0
2015/09/30	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R197	04/02/2016	296.99	Put	Bond Future	5,298.0500	5.2980	5,115.1100	5.1151	(3.453)	0	0	0
2015/09/30	R197	04/02/2016	297.01	Put	Bond Future	5,318.0500	5.3180	5,135.1100	5.1351	(3.440)	0	0	0
2015/09/30	R197	04/02/2016	297.00	Put	Bond Future	5,308.0500	5.3080	5,125.1100	5.1251	(3.446)	0	0	0
2015/09/30	R202	05/11/2015			Bond Future	237.9405	237.9405	238.0919	238.0919	0.064	0.0000	0.0000	54,074
2015/09/30	R202	05/11/2015	245.99	Put	Bond Future	8,049.5200	8.0495	7,898.1500	7.8982	(1.880)	0	0	0
2015/09/30	R202	05/11/2015	246.01	Put	Bond Future	8,069.5200	8.0695	7,918.1500	7.9182	(1.876)	0	0	0
2015/09/30	R202	05/11/2015	246.00	Put	Bond Future	8,059.5200	8.0595	7,908.1500	7.9082	(1.878)	0	0	0
2015/09/30	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R202	04/02/2016			Bond Future	238.5505	238.5505	238.7015	238.7015	0.063	0.0000	0.0000	0
2015/09/30	R202	04/02/2016	239.99	Put	Bond Future	1,439.5400	1.4395	1,288.4700	1.2885	(10.494)	0	0	0
2015/09/30	R202	04/02/2016	240.01	Put	Bond Future	1,459.5400	1.4595	1,308.4700	1.3085	(10.351)	0	0	0
2015/09/30	R202	04/02/2016	240.00	Put	Bond Future	1,449.5400	1.4495	1,298.4700	1.2985	(10.422)	0	0	0
2015/09/30	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R203	05/11/2015	5.99	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/09/30	R203	05/11/2015	6.00	Put	Bond Future	2,481.1000	2.4811	2,219.7400	2.2197	(10.534)	0	0	0
2015/09/30	R203	05/11/2015			Bond Future	7.4250	102.6525	7.2727	102.9139	(2.051)	0.0000	0.0000	15,930
2015/09/30	R203	05/11/2015	6.00	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/09/30	R203	05/11/2015	6.01	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/09/30	R203	05/11/2015	5.99	Put	Bond Future	2,498.7900	2.4988	2,237.4300	2.2374	(10.459)	0	0	0
2015/09/30	R203	05/11/2015	6.01	Put	Bond Future	2,463.4100	2.4634	2,202.0500	2.2021	(10.610)	0	0	0
2015/09/30	R203	04/02/2016	7.25	Put	Bond Future	565.2300	0.5652	387.9300	0.3879	(31.368)	0	0	0
2015/09/30	R203	04/02/2016	7.26	Put	Bond Future	554.4500	0.5545	379.0800	0.3791	(31.630)	0	0	0

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2015/09/30	R203	04/02/2016			Bond Future	7.5429	104.3648	7.3657	104.6292	(2.349)	0.0000	0.0000	0
2015/09/30	R203	04/02/2016	7.26	Call	Bond Future	131.8600	0.1319	220.8900	0.2209	67.519	0	0	0
2015/09/30	R203	04/02/2016	7.24	Call	Bond Future	123.3600	0.1234	208.5000	0.2085	69.018	0	0	0
2015/09/30	R203	04/02/2016	7.25	Call	Bond Future	127.6600	0.1277	214.7600	0.2148	68.228	0	0	0
2015/09/30	R203	04/02/2016	7.24	Put	Bond Future	575.9200	0.5759	396.6600	0.3967	(31.126)	0	0	0
2015/09/30	R203	05/05/2016	7.25	Put	Bond Future	733.8400	0.7338	564.8100	0.5648	(23.034)	0	0	0
2015/09/30	R203	05/05/2016			Bond Future	7.6089	102.0460	7.3985	102.3132	(2.765)	0.0000	0.0000	0
2015/09/30	R203	05/05/2016	7.26	Call	Bond Future	282.2400	0.2822	381.5500	0.3816	35.186	0	0	0
2015/09/30	R203	05/05/2016	7.24	Call	Bond Future	272.7900	0.2728	369.8700	0.3699	35.588	0	0	0
2015/09/30	R203	05/05/2016	7.25	Call	Bond Future	277.4900	0.2775	375.6800	0.3757	35.385	0	0	0
2015/09/30	R203	05/05/2016	7.24	Put	Bond Future	741.9000	0.7419	571.7600	0.5718	(22.933)	0	0	0
2015/09/30	R203	05/05/2016	7.26	Put	Bond Future	725.8400	0.7258	557.9300	0.5579	(23.133)	0	0	0
2015/09/30	R204	05/11/2015			Bond Future	7.8085	103.6107	7.6597	104.0174	(1.906)	0.0000	0.0000	24,021
2015/09/30	R204	05/11/2015	6.25	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/09/30	R204	05/11/2015	6.24	Put	Bond Future	4,391.5900	4.3916	3,984.8200	3.9848	(9.262)	0	0	0
2015/09/30	R204	05/11/2015	6.26	Put	Bond Future	4,334.1100	4.3341	3,927.3500	3.9274	(9.385)	0	0	0
2015/09/30	R204	05/11/2015	6.25	Put	Bond Future	4,362.8500	4.3629	3,956.0800	3.9561	(9.323)	0	0	0
2015/09/30	R204	05/11/2015	6.26	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2015/09/30	R204	05/11/2015	6.24	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/09/30	R204	04/02/2016	7.50	Call	Bond Future	256.9000	0.2569	365.5600	0.3656	42.297	0	0	0
2015/09/30	R204	04/02/2016			Bond Future	7.9107	101.3025	7.7477	101.7148	(2.060)	0.0000	0.0000	0
2015/09/30	R204	04/02/2016	7.51	Call	Bond Future	263.7600	0.2638	374.6100	0.3746	42.027	0	0	0
2015/09/30	R204	04/02/2016	7.49	Put	Bond Future	1,318.5500	1.3185	1,012.7800	1.0128	(23.190)	0	0	0
2015/09/30	R204	04/02/2016	7.51	Put	Bond Future	1,281.2200	1.2812	979.8200	0.9798	(23.524)	0	0	0
2015/09/30	R204	04/02/2016	7.49	Call	Bond Future	249.9700	0.2500	356.4500	0.3565	42.597	0	0	0
2015/09/30	R204	04/02/2016	7.50	Put	Bond Future	1,299.9200	1.2999	996.3300	0.9963	(23.355)	0	0	0
2015/09/30	R204	05/05/2016	7.75	Call	Bond Future	692.5200	0.6925	845.2100	0.8452	22.048	0	0	0
2015/09/30	R204	05/05/2016			Bond Future	7.9865	103.0994	7.8070	103.5171	(2.248)	0.0000	0.0000	0
2015/09/30	R204	05/05/2016	7.76	Call	Bond Future	702.6100	0.7026	856.6100	0.8566	21.918	0	0	0
2015/09/30	R204	05/05/2016	7.74	Put	Bond Future	1,256.8300	1.2568	989.9500	0.9900	(21.234)	0	0	0
2015/09/30	R204	05/05/2016	7.76	Put	Bond Future	1,229.8900	1.2299	966.2500	0.9663	(21.436)	0	0	0
2015/09/30	R204	05/05/2016	7.74	Call	Bond Future	682.8200	0.6828	833.5800	0.8336	22.079	0	0	0
2015/09/30	R204	05/05/2016	7.75	Put	Bond Future	1,243.1600	1.2432	978.2100	0.9782	(21.313)	0	0	0
2015/09/30	R207	05/11/2015	7.76	Call	Bond Future	165.0700	0.1651	297.0900	0.2971	79.978	0	0	0
2015/09/30	R207	05/11/2015			Bond Future	8.0995	99.3465	7.9522	99.8526	(1.819)	0.0000	0.0000	43,931
2015/09/30	R207	05/11/2015	7.74	Call	Bond Future	151.0300	0.1510	275.1400	0.2751	82.176	0	0	0
2015/09/30	R207	05/11/2015	7.50	Call	Bond Future	44.5100	0.0445	94.9700	0.0950	113.368	0	0	19
2015/09/30	R207	05/11/2015	7.75	Call	Bond Future	157.9300	0.1579	285.9600	0.2860	81.068	0	0	0
2015/09/30	R207	05/11/2015	7.43	Call	Bond Future	29.4200	0.0294	66.0000	0.0660	124.337	0	0	53
2015/09/30	R207	05/11/2015	7.74	Put	Bond Future	1,391.7800	1.3918	1,009.7900	1.0098	(27.446)	0	0	0
2015/09/30	R207	05/11/2015	7.43	Put	Bond Future	2,355.7500	2.3557	1,886.2300	1.8862	(19.931)	0	0	0
2015/09/30	R207	05/11/2015	7.76	Put	Bond Future	1,336.2800	1.3363	962.2000	0.9622	(27.994)	0	0	0
2015/09/30	R207	05/11/2015	7.50	Put	Bond Future	2,124.4400	2.1244	1,668.8000	1.6688	(21.448)	0	0	0
2015/09/30	R207	05/11/2015	7.75	Put	Bond Future	1,363.9000	1.3639	985.8300	0.9858	(27.720)	0	0	0
2015/09/30	R207	04/02/2016	7.49	Put	Bond Future	2,506.6400	2.5066	2,077.9500	2.0779	(17.102)	0	0	0
2015/09/30	R207	04/02/2016	7.27	Put	Bond Future	3,152.7800	3.1528	2,688.2800	2.6883	(14.733)	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	
2015/09/30	R207	04/02/2016			Bond Future		8.1965	97.3622	8.0387	97.8754	(1.926)	0.0000	0.0000	0
2015/09/30	R207	04/02/2016	7.51	Put	Bond Future	2,450.8300	2.4508	2,026.0300	2.0260	(17.333)	0	0	0	
2015/09/30	R207	04/02/2016	7.27	Call	Bond Future	91.9900	0.0920	140.7100	0.1407	52.962	0	0	43	
2015/09/30	R207	04/02/2016	7.50	Call	Bond Future	188.5300	0.1885	274.9900	0.2750	45.860	0	0	19	
2015/09/30	R207	04/02/2016	7.51	Call	Bond Future	194.0400	0.1940	282.4600	0.2825	45.568	0	0	0	
2015/09/30	R207	04/02/2016	7.49	Call	Bond Future	183.1500	0.1832	267.6800	0.2677	46.153	0	0	0	
2015/09/30	R207	04/02/2016	7.50	Put	Bond Future	2,478.6600	2.4787	2,051.9000	2.0519	(17.217)	0	0	0	
2015/09/30	R207	05/05/2016	7.86	Put	Bond Future	2,023.6800	2.0237	1,678.7200	1.6787	(17.046)	0	0	0	
2015/09/30	R207	05/05/2016			Bond Future	8.2774	99.0895	8.1078	99.6100	(2.049)	0.0000	0.0000	0	
2015/09/30	R207	05/05/2016	7.85	Put	Bond Future	2,043.7500	2.0438	1,696.9000	1.6969	(16.971)	0	0	0	
2015/09/30	R207	05/05/2016	7.56	Put	Bond Future	2,678.4400	2.6784	2,279.2100	2.2792	(14.905)	0	0	0	
2015/09/30	R207	05/05/2016	7.84	Put	Bond Future	2,063.9500	2.0640	1,715.2100	1.7152	(16.897)	0	0	0	
2015/09/30	R207	05/05/2016	7.56	Call	Bond Future	453.2300	0.4532	574.5000	0.5745	26.757	0	0	43	
2015/09/30	R207	05/05/2016	7.85	Call	Bond Future	725.4800	0.7255	899.1300	0.8991	23.936	0	0	0	
2015/09/30	R207	05/05/2016	7.86	Call	Bond Future	736.5000	0.7365	912.0400	0.9120	23.834	0	0	0	
2015/09/30	R207	05/05/2016	7.84	Call	Bond Future	714.5700	0.7146	886.3300	0.8863	24.037	0	0	0	
2015/09/30	R207	04/08/2016			Bond Future	8.3626	97.2445	8.1789	97.7736	(2.196)	0.0000	0.0000	0	
2015/09/30	R207	04/08/2016	7.99	Put	Bond Future	2,039.5200	2.0395	1,711.5700	1.7116	(16.080)	0	0	0	
2015/09/30	R207	04/08/2016	8.01	Put	Bond Future	2,004.7400	2.0047	1,680.1200	1.6801	(16.193)	0	0	0	
2015/09/30	R207	04/08/2016	8.00	Put	Bond Future	2,022.0900	2.0221	1,695.8000	1.6958	(16.136)	0	0	0	
2015/09/30	R207	04/08/2016	8.01	Call	Bond Future	985.8300	0.9858	1,190.3100	1.1903	20.742	0	0	0	
2015/09/30	R207	04/08/2016	7.99	Call	Bond Future	962.4300	0.9624	1,163.5800	1.1636	20.900	0	0	0	
2015/09/30	R207	04/08/2016	8.00	Call	Bond Future	974.0900	0.9741	1,176.9000	1.1769	20.820	0	0	0	
2015/09/30	R208	05/11/2015			Bond Future	8.2550	94.3037	8.1037	94.9281	(1.832)	0.0000	0.0000	40,314	
2015/09/30	R208	05/11/2015	7.74	Put	Bond Future	2,239.5600	2.2396	1,705.5900	1.7056	(23.843)	0	0	0	
2015/09/30	R208	05/11/2015	8.48	Call	Bond Future	1,271.3400	1.2713	1,731.5700	1.7316	36.200	0	0	0	
2015/09/30	R208	05/11/2015	7.75	Call	Bond Future	98.0300	0.0980	191.9200	0.1919	95.777	0	0	0	
2015/09/30	R208	05/11/2015	7.76	Call	Bond Future	103.0300	0.1030	200.4800	0.2005	94.584	0	0	0	
2015/09/30	R208	05/11/2015	7.74	Call	Bond Future	93.2400	0.0932	183.6400	0.1836	96.954	0	0	0	
2015/09/30	R208	05/11/2015	8.48	Put	Bond Future	351.7600	0.3518	187.6200	0.1876	(46.662)	0	0	2,200	
2015/09/30	R208	05/11/2015	7.76	Put	Bond Future	2,164.8900	2.1649	1,637.9700	1.6380	(24.339)	0	0	0	
2015/09/30	R208	05/11/2015	7.75	Put	Bond Future	2,202.1100	2.2021	1,671.6300	1.6716	(24.090)	0	0	0	
2015/09/30	R208	04/02/2016			Bond Future	8.3416	95.8767	8.1818	96.5103	(1.916)	0.0000	0.0000	0	
2015/09/30	R208	04/02/2016	7.74	Put	Bond Future	2,746.7000	2.7467	2,262.6200	2.2626	(17.624)	0	0	0	
2015/09/30	R208	04/02/2016	7.76	Put	Bond Future	2,682.6000	2.6826	2,204.0500	2.2041	(17.839)	0	0	0	
2015/09/30	R208	04/02/2016	7.75	Put	Bond Future	2,714.5600	2.7146	2,233.2300	2.2332	(17.731)	0	0	0	
2015/09/30	R208	04/02/2016	7.76	Call	Bond Future	352.2700	0.3523	507.2900	0.5073	44.006	0	0	0	
2015/09/30	R208	04/02/2016	7.74	Call	Bond Future	335.0000	0.3350	484.4900	0.4845	44.624	0	0	0	
2015/09/30	R208	04/02/2016	7.75	Call	Bond Future	343.5600	0.3436	495.8000	0.4958	44.312	0	0	0	
2015/09/30	R208	05/05/2016	7.99	Call	Bond Future	907.3200	0.9073	1,160.1800	1.1602	27.869	0	0	0	
2015/09/30	R208	05/05/2016	8.00	Put	Bond Future	2,493.2400	2.4932	2,105.4600	2.1055	(15.553)	0	0	0	
2015/09/30	R208	05/05/2016			Bond Future	8.4112	94.1757	8.2420	94.8187	(2.011)	0.0000	0.0000	0	
2015/09/30	R208	05/05/2016	8.00	Call	Bond Future	920.8700	0.9209	1,176.1300	1.1761	27.719	0	0	0	
2015/09/30	R208	05/05/2016	8.01	Call	Bond Future	934.5500	0.9345	1,192.2300	1.1922	27.573	0	0	0	
2015/09/30	R208	05/05/2016	7.99	Put	Bond Future	2,518.3200	2.5183	2,128.1400	2.1281	(15.494)	0	0	0	
2015/09/30	R208	05/05/2016	8.01	Put	Bond Future	2,468.3000	2.4683	2,082.9400	2.0829	(15.612)	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/30	R209	05/11/2015	7.99	Put	Bond Future	9,272.3100	9.2723	8,262.5200	8.2625	(10.890)	0	0	0
2015/09/30	R209	05/11/2015	9.25	Call	Bond Future	1,800.0600	1.8001	2,377.3100	2.3773	32.068	0	0	0
2015/09/30	R209	05/11/2015			Bond Future	9.1573	74.0552	9.0188	75.0706	(1.513)	0.0000	0.0000	24,850
2015/09/30	R209	05/11/2015	8.01	Put	Bond Future	9,100.1100	9.1001	8,091.0700	8.0911	(11.088)	0	0	0
2015/09/30	R209	05/11/2015	9.16	Put	Bond Future	1,429.4300	1.4294	921.3400	0.9213	(35.545)	0	0	0
2015/09/30	R209	05/11/2015	7.99	Call	Bond Future	6.6200	0.0066	12.2000	0.0122	84.290	0	0	0
2015/09/30	R209	05/11/2015	8.00	Put	Bond Future	9,186.1100	9.1861	8,176.7000	8.1767	(10.988)	0	0	0
2015/09/30	R209	05/11/2015	9.25	Put	Bond Future	1,132.7400	1.1327	694.6200	0.6946	(38.678)	0	0	900
2015/09/30	R209	05/11/2015	8.50	Put	Bond Future	5,150.2800	5.1503	4,215.7600	4.2158	(18.145)	0	0	0
2015/09/30	R209	05/11/2015	9.00	Put	Bond Future	2,084.6200	2.0846	1,451.5800	1.4516	(30.367)	0	0	500
2015/09/30	R209	05/11/2015	8.00	Call	Bond Future	7.0900	0.0071	13.0500	0.0130	84.062	0	0	0
2015/09/30	R209	05/11/2015	8.01	Call	Bond Future	7.6200	0.0076	13.9500	0.0140	83.071	0	0	0
2015/09/30	R209	05/11/2015	9.16	Call	Bond Future	1,448.8600	1.4489	1,956.1400	1.9561	35.012	0	0	0
2015/09/30	R209	05/11/2015	8.50	Call	Bond Future	137.7600	0.1378	218.6100	0.2186	58.689	0	0	900
2015/09/30	R209	05/11/2015	9.00	Call	Bond Future	930.2200	0.9302	1,312.5500	1.3125	41.101	0	0	0
2015/09/30	R209	04/02/2016	8.74	Call	Bond Future	1,256.8200	1.2568	1,554.9600	1.5550	23.722	0	0	0
2015/09/30	R209	04/02/2016	8.75	Put	Bond Future	4,750.2300	4.7502	4,021.1100	4.0211	(15.349)	0	0	0
2015/09/30	R209	04/02/2016			Bond Future	9.2173	75.2905	9.0750	76.3219	(1.544)	0.0000	0.0000	400
2015/09/30	R209	04/02/2016	8.75	Call	Bond Future	1,279.5300	1.2795	1,581.7900	1.5818	23.623	0	0	0
2015/09/30	R209	04/02/2016	8.76	Call	Bond Future	1,302.5100	1.3025	1,608.9200	1.6089	23.525	0	0	0
2015/09/30	R209	04/02/2016	9.52	Put	Bond Future	1,755.3900	1.7554	1,322.5900	1.3226	(24.655)	0	0	2,200
2015/09/30	R209	04/02/2016	8.74	Put	Bond Future	4,804.5000	4.8045	4,071.2600	4.0713	(15.262)	0	0	0
2015/09/30	R209	04/02/2016	8.76	Put	Bond Future	4,696.3400	4.6963	3,971.3700	3.9714	(15.437)	0	0	0
2015/09/30	R209	04/02/2016	9.52	Call	Bond Future	3,877.2600	3.8773	4,475.8400	4.4758	15.438	0	0	0
2015/09/30	R209	05/05/2016			Bond Future	9.2684	73.4765	9.1223	74.5247	(1.576)	0.0000	0.0000	0
2015/09/30	R209	05/05/2016	9.00	Call	Bond Future	2,583.9500	2.5839	2,985.5100	2.9855	15.541	0	0	0
2015/09/30	R209	05/05/2016	8.99	Put	Bond Future	4,571.6200	4.5716	3,921.4900	3.9215	(14.221)	0	0	0
2015/09/30	R209	05/05/2016	9.01	Put	Bond Future	4,484.9300	4.4849	3,840.4200	3.8404	(14.371)	0	0	0
2015/09/30	R209	05/05/2016	9.00	Put	Bond Future	4,527.4500	4.5275	3,880.8000	3.8808	(14.283)	0	0	0
2015/09/30	R209	05/05/2016	9.01	Call	Bond Future	2,615.2500	2.6152	3,018.9500	3.0189	15.436	0	0	0
2015/09/30	R209	05/05/2016	8.99	Call	Bond Future	2,554.1900	2.5542	2,952.2700	2.9523	15.585	0	0	0
2015/09/30	R210	05/11/2015			Bond Future	178.3385	178.3385	178.4510	178.4510	0.063	0.0000	0.0000	2,929
2015/09/30	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R210	05/11/2015	181.99	Put	Bond Future	3,651.4600	3.6515	3,538.9600	3.5390	(3.081)	0	0	0
2015/09/30	R210	05/11/2015	182.01	Put	Bond Future	3,671.4600	3.6715	3,558.9600	3.5590	(3.064)	0	0	0
2015/09/30	R210	05/11/2015	182.00	Put	Bond Future	3,661.4600	3.6615	3,548.9600	3.5490	(3.073)	0	0	0
2015/09/30	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R210	04/02/2016	184.99	Put	Bond Future	3,662.0100	3.6620	3,549.9500	3.5500	(3.060)	0	0	0
2015/09/30	R210	04/02/2016			Bond Future	181.3280	181.3280	181.4401	181.4401	0.062	0.0000	0.0000	0
2015/09/30	R210	04/02/2016	185.01	Put	Bond Future	3,682.0100	3.6820	3,569.9500	3.5700	(3.043)	0	0	0
2015/09/30	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R210	04/02/2016	185.00	Put	Bond Future	3,672.0100	3.6720	3,559.9500	3.5600	(3.052)	0	0	0
2015/09/30	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/30	R211	05/11/2015			Bond Future	135.7829	135.7829	135.8603	135.8603	0.057	0.0000	0.0000	0
2015/09/30	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R211	05/11/2015	134.99	Call	Bond Future	792.8600	0.7929	870.3200	0.8703	9.770	0	0	0
2015/09/30	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R211	05/11/2015	135.00	Call	Bond Future	782.8600	0.7829	860.3200	0.8603	9.894	0	0	0
2015/09/30	R211	05/11/2015	135.01	Call	Bond Future	772.8600	0.7729	850.3200	0.8503	10.023	0	0	0
2015/09/30	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R211	04/02/2016			Bond Future	136.3609	136.3609	136.4380	136.4380	0.057	0.0000	0.0000	1,120
2015/09/30	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R211	04/02/2016	138.99	Put	Bond Future	2,629.1000	2.6291	2,552.0200	2.5520	(2.932)	0	0	0
2015/09/30	R211	04/02/2016	139.01	Put	Bond Future	2,649.1000	2.6491	2,572.0200	2.5720	(2.910)	0	0	0
2015/09/30	R211	04/02/2016	139.00	Put	Bond Future	2,639.1000	2.6391	2,562.0200	2.5620	(2.921)	0	0	0
2015/09/30	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R212	05/11/2015			Bond Future	140.8453	140.8453	140.9333	140.9333	0.063	0.0000	0.0000	928
2015/09/30	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R212	05/11/2015	145.99	Put	Bond Future	5,144.7000	5.1447	5,056.6600	5.0567	(1.711)	0	0	0
2015/09/30	R212	05/11/2015	146.01	Put	Bond Future	5,164.7000	5.1647	5,076.6600	5.0767	(1.705)	0	0	0
2015/09/30	R212	05/11/2015	146.00	Put	Bond Future	5,154.7000	5.1547	5,066.6600	5.0667	(1.708)	0	0	0
2015/09/30	R212	04/02/2016			Bond Future	141.3425	141.3425	141.4302	141.4302	0.062	0.0000	0.0000	0
2015/09/30	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R212	04/02/2016	145.99	Put	Bond Future	4,647.5200	4.6475	4,559.8100	4.5598	(1.887)	0	0	0
2015/09/30	R212	04/02/2016	146.01	Put	Bond Future	4,667.5200	4.6675	4,579.8100	4.5798	(1.879)	0	0	0
2015/09/30	R212	04/02/2016	146.00	Put	Bond Future	4,657.5200	4.6575	4,569.8100	4.5698	(1.883)	0	0	0
2015/09/30	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R213	05/11/2015	7.76	Call	Bond Future	2.4700	0.0025	4.8700	0.0049	97.166	0	0	0
2015/09/30	R213	05/11/2015			Bond Future	9.0513	84.5385	8.9123	85.5481	(1.536)	0.0000	0.0000	21,426
2015/09/30	R213	05/11/2015	7.74	Call	Bond Future	2.1200	0.0021	4.2000	0.0042	98.113	0	0	0
2015/09/30	R213	05/11/2015	7.75	Call	Bond Future	2.2900	0.0023	4.5300	0.0045	97.817	0	0	0
2015/09/30	R213	05/11/2015	7.74	Put	Bond Future	10,250.6300	10.2506	9,243.1600	9.2432	(9.828)	0	0	0
2015/09/30	R213	05/11/2015	7.76	Put	Bond Future	10,081.7500	10.0817	9,074.6000	9.0746	(9.990)	0	0	0
2015/09/30	R213	05/11/2015	7.75	Put	Bond Future	10,166.1300	10.1661	9,158.8200	9.1588	(9.908)	0	0	0
2015/09/30	R213	04/02/2016			Bond Future	9.1204	85.9487	8.9771	86.9739	(1.571)	0.0000	0.0000	450
2015/09/30	R213	04/02/2016	8.75	Call	Bond Future	1,436.2600	1.4363	1,787.8900	1.7879	24.482	0	0	0
2015/09/30	R213	04/02/2016	8.74	Put	Bond Future	4,173.0500	4.1731	3,495.1000	3.4951	(16.246)	0	0	0
2015/09/30	R213	04/02/2016	8.76	Put	Bond Future	4,074.2900	4.0743	3,405.1200	3.4051	(16.424)	0	0	0
2015/09/30	R213	04/02/2016	8.75	Put	Bond Future	4,123.4900	4.1235	3,449.9100	3.4499	(16.335)	0	0	0
2015/09/30	R213	04/02/2016	8.76	Call	Bond Future	1,461.2100	1.4612	1,817.2500	1.8172	24.366	0	0	0
2015/09/30	R213	04/02/2016	8.74	Call	Bond Future	1,411.5800	1.4116	1,758.8400	1.7588	24.601	0	0	0
2015/09/30	R213	05/05/2016	8.76	Put	Bond Future	5,058.9400	5.0589	4,377.3500	4.3774	(13.473)	0	0	0
2015/09/30	R213	05/05/2016	8.74	Put	Bond Future	5,154.1600	5.1542	4,465.7800	4.4658	(13.356)	0	0	0
2015/09/30	R213	05/05/2016			Bond Future	9.1742	83.9244	9.0268	84.9664	(1.607)	0.0000	0.0000	0
2015/09/30	R213	05/05/2016	8.75	Put	Bond Future	5,106.4000	5.1064	4,421.4100	4.4214	(13.414)	0	0	0
2015/09/30	R213	05/05/2016	8.74	Call	Bond Future	2,032.2400	2.0322	2,385.7700	2.3858	17.396	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
2015/09/30	R213	05/05/2016	8.75	Call	Bond Future	2,058.2300	2.0582	2,415.1500	2.4151	17.341	0	0	0
2015/09/30	R213	05/05/2016	8.76	Call	Bond Future	2,084.4300	2.0844	2,444.7500	2.4447	17.286	0	0	0
2015/09/30	R214	05/11/2015			Bond Future	9.1927	74.9795	9.0591	76.0104	(1.453)	0.0000	0.0000	11,693
2015/09/30	R214	05/11/2015	7.99	Put	Bond Future	10,205.8100	10.2058	9,178.8200	9.1788	(10.063)	0	0	0
2015/09/30	R214	05/11/2015	8.00	Put	Bond Future	10,112.2400	10.1122	9,085.5300	9.0855	(10.153)	0	0	0
2015/09/30	R214	05/11/2015	8.01	Put	Bond Future	10,018.8700	10.0189	8,992.4500	8.9925	(10.245)	0	0	0
2015/09/30	R214	05/11/2015	7.99	Call	Bond Future	5.4000	0.0054	9.3400	0.0093	72.963	0	0	0
2015/09/30	R214	05/11/2015	8.00	Call	Bond Future	5.8100	0.0058	10.0300	0.0100	72.633	0	0	0
2015/09/30	R214	05/11/2015	8.01	Call	Bond Future	6.2500	0.0063	10.7600	0.0108	72.160	0	0	0
2015/09/30	R214	04/02/2016			Bond Future	9.2537	76.2301	9.1165	77.2773	(1.483)	0.0000	0.0000	4,620
2015/09/30	R214	04/02/2016	7.99	Put	Bond Future	10,869.2000	10.8692	9,893.3900	9.8934	(8.978)	0	0	0
2015/09/30	R214	04/02/2016	8.00	Call	Bond Future	231.3700	0.2314	304.4500	0.3045	31.586	0	0	0
2015/09/30	R214	04/02/2016	8.01	Call	Bond Future	237.6300	0.2376	312.4700	0.3125	31.494	0	0	0
2015/09/30	R214	04/02/2016	7.99	Call	Bond Future	225.2300	0.2252	296.6000	0.2966	31.688	0	0	0
2015/09/30	R214	04/02/2016	8.01	Put	Bond Future	10,694.2700	10.6943	9,721.9300	9.7219	(9.092)	0	0	0
2015/09/30	R214	04/02/2016	8.00	Put	Bond Future	10,781.5900	10.7816	9,807.4900	9.8075	(9.035)	0	0	0
2015/09/30	R214	05/05/2016	9.01	Call	Bond Future	2,679.3800	2.6794	3,064.1600	3.0642	14.361	0	0	0
2015/09/30	R214	05/05/2016			Bond Future	9.3014	74.2871	9.1607	75.3514	(1.513)	0.0000	0.0000	0
2015/09/30	R214	05/05/2016	8.99	Call	Bond Future	2,616.1200	2.6161	2,995.4800	2.9955	14.501	0	0	0
2015/09/30	R214	05/05/2016	9.00	Call	Bond Future	2,646.8600	2.6469	3,029.7200	3.0297	14.465	0	0	0
2015/09/30	R214	05/05/2016	8.99	Put	Bond Future	5,006.2800	5.0063	4,321.2900	4.3213	(13.683)	0	0	0
2015/09/30	R214	05/05/2016	9.01	Put	Bond Future	4,912.2400	4.9122	4,232.6700	4.2327	(13.834)	0	0	0
2015/09/30	R214	05/05/2016	9.00	Put	Bond Future	4,958.3000	4.9583	4,276.8100	4.2768	(13.744)	0	0	0
2015/09/30	R248	05/11/2015	8.01	Put	Bond Future	13,460.6300	13.4606	12,185.7000	12.1857	(9.472)	0	0	0
2015/09/30	R248	05/11/2015			Bond Future	9.2332	96.7428	9.1046	98.0177	(1.393)	0.0000	0.0000	48,482
2015/09/30	R248	05/11/2015	8.00	Put	Bond Future	13,584.0900	13.5841	12,309.1600	12.3092	(9.385)	0	0	0
2015/09/30	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R248	05/11/2015	7.99	Put	Bond Future	13,707.8000	13.7078	12,432.8700	12.4329	(9.301)	0	0	0
2015/09/30	R248	04/02/2016	8.99	Put	Bond Future	3,039.8800	3.0399	1,744.9900	1.7450	(42.597)	0	0	0
2015/09/30	R248	04/02/2016			Bond Future	9.2955	98.3565	9.1633	99.6514	(1.423)	0.0000	0.0000	3,750
2015/09/30	R248	04/02/2016	9.00	Put	Bond Future	2,937.6700	2.9377	1,642.7800	1.6428	(44.079)	0	0	0
2015/09/30	R248	04/02/2016	9.01	Put	Bond Future	2,835.6500	2.8356	1,540.7600	1.5408	(45.665)	0	0	0
2015/09/30	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R248	05/05/2016			Bond Future	9.3445	95.6654	9.2088	96.9814	(1.452)	0.0000	0.0000	0
2015/09/30	R248	05/05/2016	8.99	Put	Bond Future	3,507.7100	3.5077	2,191.7100	2.1917	(37.517)	0	0	0
2015/09/30	R248	05/05/2016	9.01	Put	Bond Future	3,303.7200	3.3037	1,987.7200	1.9877	(39.834)	0	0	0
2015/09/30	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R248	05/05/2016	9.00	Put	Bond Future	3,405.6200	3.4056	2,089.6200	2.0896	(38.642)	0	0	0
2015/09/30	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/30	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											532438	