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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/09/2015 TO 01/09/2015

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
2015/09/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	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
2015/09/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	2025	05/11/2015	123.01	Put	Bond Future	36.1800	0.0362	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	2025	05/11/2015			Bond Future	122.9738	122.9738	123.0805	123.0805	0.087	0.0000	0.0000	538
2015/09/01	2025	05/11/2015	123.00	Put	Bond Future	26.1800	0.0262	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	70.4500	0.0704	100.000	0	0	0
2015/09/01	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	90.4500	0.0904	100.000	0	0	0
2015/09/01	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	80.4500	0.0804	100.000	0	0	0
2015/09/01	2025	05/11/2015	122.99	Put	Bond Future	16.1800	0.0162	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	2025	04/02/2016	126.01	Put	Bond Future	2,162.9100	2.1629	2,056.8500	2.0569	(4.904)	0	0	0
2015/09/01	2025	04/02/2016			Bond Future	123.8471	123.8471	123.9532	123.9532	0.086	0.0000	0.0000	0
2015/09/01	2025	04/02/2016	126.00	Put	Bond Future	2,152.9100	2.1529	2,046.8500	2.0469	(4.926)	0	0	0
2015/09/01	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2025	04/02/2016	125.99	Put	Bond Future	2,142.9100	2.1429	2,036.8500	2.0369	(4.949)	0	0	0
2015/09/01	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2030	05/11/2015			Bond Future	8.7878	95.8693	8.8639	95.2882	0.866	0.0000	0.0000	9,973
2015/09/01	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2030	05/11/2015	8.49	Put	Bond Future	2,324.8700	2.3249	2,906.0400	2.9060	24.998	0	0	0
2015/09/01	2030	05/11/2015	8.51	Put	Bond Future	2,166.2400	2.1662	2,747.4100	2.7474	26.829	0	0	0
2015/09/01	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2030	05/11/2015	8.50	Put	Bond Future	2,245.5100	2.2455	2,826.6800	2.8267	25.881	0	0	0
2015/09/01	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2030	04/02/2016			Bond Future	8.8453	93.4884	8.9239	92.8967	0.889	0.0000	0.0000	400
2015/09/01	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2030	04/02/2016	8.74	Put	Bond Future	800.2800	0.8003	1,391.9700	1.3920	73.935	0	0	0
2015/09/01	2030	04/02/2016	8.76	Put	Bond Future	647.5000	0.6475	1,239.1900	1.2392	91.381	0	0	0
2015/09/01	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2030	04/02/2016	8.75	Put	Bond Future	723.8400	0.7238	1,315.5300	1.3155	81.743	0	0	0
2015/09/01	2032	05/11/2015			Bond Future	8.8782	95.5370	8.9542	94.9157	0.856	0.0000	0.0000	1,579
2015/09/01	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2032	05/11/2015	7.99	Put	Bond Future	7,726.0300	7.7260	8,347.3600	8.3474	8.042	0	0	0
2015/09/01	2032	05/11/2015	8.01	Put	Bond Future	7,542.1900	7.5422	8,163.5200	8.1635	8.238	0	0	0
2015/09/01	2032	05/11/2015	8.00	Put	Bond Future	7,634.0500	7.6340	8,255.3800	8.2554	8.139	0	0	0
2015/09/01	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2032	04/02/2016			Bond Future	8.9354	97.1574	9.0139	96.5248	0.878	0.0000	0.0000	0
2015/09/01	2032	04/02/2016	8.69	Put	Bond Future	2,019.9400	2.0199	2,652.5400	2.6525	31.318	0	0	0
2015/09/01	2032	04/02/2016	8.71	Put	Bond Future	1,853.0000	1.8530	2,485.6000	2.4856	34.139	0	0	0

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2015/09/01	2032	04/02/2016	8.70	Put	Bond Future	1,936.4200	1.9364	2,569.0200	2.5690	32.669	0	0	0
2015/09/01	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2032	05/05/2016			Bond Future	8.9848	94.7314	9.0658	94.0868	0.901	0.0000	0.0000	0
2015/09/01	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	603.1200	0.6031	100.000	0	0	0
2015/09/01	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	443.4200	0.4434	100.000	0	0	0
2015/09/01	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	523.2200	0.5232	100.000	0	0	0
2015/09/01	2032	05/05/2016	9.01	Call	Bond Future	201.1300	0.2011	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	2032	05/05/2016	8.99	Call	Bond Future	41.4300	0.0414	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	2032	05/05/2016	9.00	Call	Bond Future	121.3300	0.1213	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2033	05/11/2015			Bond Future	102.4000	102.4000	103.2347	103.2347	0.815	0.0000	0.0000	100
2015/09/01	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	834.6500	0.8347	100.000	0	0	0
2015/09/01	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	824.6500	0.8247	100.000	0	0	0
2015/09/01	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	844.6500	0.8447	100.000	0	0	0
2015/09/01	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	2,592.6400	2.5926	100.000	0	0	0
2015/09/01	2033	04/02/2016			Bond Future	102.4000	102.4000	104.9926	104.9926	2.532	0.0000	0.0000	0
2015/09/01	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	2,582.6400	2.5826	100.000	0	0	0
2015/09/01	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	2,602.6400	2.6026	100.000	0	0	0
2015/09/01	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2033	05/05/2016			Bond Future	102.4000	102.4000	105.8802	105.8802	3.399	0.0000	0.0000	0
2015/09/01	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	3,480.2500	3.4802	100.000	0	0	0
2015/09/01	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	3,470.2500	3.4702	100.000	0	0	0
2015/09/01	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	3,490.2500	3.4902	100.000	0	0	0
2015/09/01	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	05/11/2015	7.99	Put	Bond Future	9,598.5500	9.5986	10,285.2400	10.2852	7.154	0	0	0
2015/09/01	2037	05/11/2015	8.01	Put	Bond Future	9,387.9600	9.3880	10,074.6500	10.0747	7.315	0	0	0
2015/09/01	2037	05/11/2015			Bond Future	8.9697	97.9095	9.0457	97.2228	0.847	0.0000	0.0000	47,355
2015/09/01	2037	05/11/2015	8.00	Put	Bond Future	9,493.1700	9.4932	10,179.8600	10.1799	7.234	0	0	0
2015/09/01	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	04/02/2016	8.75	Put	Bond Future	2,510.1500	2.5101	3,209.1800	3.2092	27.848	0	0	0
2015/09/01	2037	04/02/2016			Bond Future	9.0238	95.3126	9.1021	94.6136	0.867	0.0000	0.0000	370
2015/09/01	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	04/02/2016	8.74	Put	Bond Future	2,603.7700	2.6038	3,302.8000	3.3028	26.847	0	0	0
2015/09/01	2037	04/02/2016	8.76	Put	Bond Future	2,416.6600	2.4167	3,115.6900	3.1157	28.925	0	0	0

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2015/09/01	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	05/05/2016	9.00	Put	Bond Future	640.6800	0.6407	1,352.7800	1.3528	111.148	0	0	0
2015/09/01	2037	05/05/2016			Bond Future	9.0717	97.0118	9.1523	96.2997	0.888	0.0000	0.0000	0
2015/09/01	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2037	05/05/2016	8.99	Put	Bond Future	730.5600	0.7306	1,442.6600	1.4427	97.473	0	0	0
2015/09/01	2037	05/05/2016	9.01	Put	Bond Future	550.9300	0.5509	1,263.0300	1.2630	129.254	0	0	0
2015/09/01	2038	05/11/2015			Bond Future	126.3836	126.3836	126.6094	126.6094	0.179	0.0000	0.0000	7,020
2015/09/01	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2038	05/11/2015	133.99	Put	Bond Future	7,606.3600	7.6064	7,380.6100	7.3806	(2.968)	0	0	0
2015/09/01	2038	05/11/2015	134.01	Put	Bond Future	7,626.3600	7.6264	7,400.6100	7.4006	(2.960)	0	0	0
2015/09/01	2038	05/11/2015	134.00	Put	Bond Future	7,616.3600	7.6164	7,390.6100	7.3906	(2.964)	0	0	0
2015/09/01	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2038	04/02/2016			Bond Future	127.1622	127.1622	127.3894	127.3894	0.179	0.0000	0.0000	0
2015/09/01	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2038	04/02/2016	130.99	Put	Bond Future	3,827.8000	3.8278	3,600.5600	3.6006	(5.937)	0	0	0
2015/09/01	2038	04/02/2016	131.01	Put	Bond Future	3,847.8000	3.8478	3,620.5600	3.6206	(5.906)	0	0	0
2015/09/01	2038	04/02/2016	131.00	Put	Bond Future	3,837.8000	3.8378	3,610.5600	3.6106	(5.921)	0	0	0
2015/09/01	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2044	05/11/2015			Bond Future	9.0124	99.7314	9.0884	98.9811	0.843	0.0000	0.0000	17,432
2015/09/01	2044	05/11/2015	8.24	Put	Bond Future	8,227.6200	8.2276	8,977.9400	8.9779	9.120	0	0	0
2015/09/01	2044	05/11/2015	8.26	Put	Bond Future	8,000.0600	8.0001	8,750.3800	8.7504	9.379	0	0	0
2015/09/01	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2044	05/11/2015	8.25	Put	Bond Future	8,113.7300	8.1137	8,864.0500	8.8640	9.248	0	0	0
2015/09/01	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2044	04/02/2016	8.99	Put	Bond Future	730.0200	0.7300	1,493.7300	1.4937	104.615	0	0	0
2015/09/01	2044	04/02/2016			Bond Future	9.0637	97.0403	9.1419	96.2766	0.862	0.0000	0.0000	0
2015/09/01	2044	04/02/2016	9.01	Put	Bond Future	531.1000	0.5311	1,294.8100	1.2948	143.798	0	0	0
2015/09/01	2044	04/02/2016	9.00	Put	Bond Future	630.4700	0.6305	1,394.1800	1.3942	121.133	0	0	0
2015/09/01	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2044	05/05/2016	8.99	Put	Bond Future	1,173.2400	1.1732	1,951.2800	1.9513	66.316	0	0	0
2015/09/01	2044	05/05/2016			Bond Future	9.1092	98.7703	9.1896	97.9922	0.883	0.0000	0.0000	0
2015/09/01	2044	05/05/2016	9.01	Put	Bond Future	974.6800	0.9747	1,752.7200	1.7527	79.825	0	0	0
2015/09/01	2044	05/05/2016	9.00	Put	Bond Future	1,073.8700	1.0739	1,851.9100	1.8519	72.452	0	0	0
2015/09/01	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2046	05/11/2015			Bond Future	126.5144	126.5144	126.5171	126.5171	0.002	0.0000	0.0000	6,432
2015/09/01	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
2015/09/01	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2046	05/11/2015	132.99	Put	Bond Future	6,475.5700	6.4756	6,472.8700	6.4729	(0.042)	0	0	0
2015/09/01	2046	05/11/2015	133.01	Put	Bond Future	6,495.5700	6.4956	6,492.8700	6.4929	(0.042)	0	0	0
2015/09/01	2046	05/11/2015	133.00	Put	Bond Future	6,485.5700	6.4856	6,482.8700	6.4829	(0.042)	0	0	0
2015/09/01	2046	04/02/2016	127.99	Call	Bond Future	680.0700	0.6801	681.7500	0.6817	0.247	0	0	0
2015/09/01	2046	04/02/2016			Bond Future	128.6701	128.6701	128.6717	128.6717	0.001	0.0000	0.0000	0
2015/09/01	2046	04/02/2016	128.00	Call	Bond Future	670.0700	0.6701	671.7500	0.6717	0.251	0	0	0
2015/09/01	2046	04/02/2016	128.01	Call	Bond Future	660.0700	0.6601	661.7500	0.6617	0.255	0	0	0
2015/09/01	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2050	05/11/2015			Bond Future	134.4999	134.4999	135.1517	135.1517	0.485	0.0000	0.0000	4,911
2015/09/01	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2050	05/11/2015	144.99	Put	Bond Future	10,490.1100	10.4901	9,838.3000	9.8383	(6.214)	0	0	0
2015/09/01	2050	05/11/2015	145.01	Put	Bond Future	10,510.1100	10.5101	9,858.3000	9.8583	(6.202)	0	0	0
2015/09/01	2050	05/11/2015	145.00	Put	Bond Future	10,500.1100	10.5001	9,848.3000	9.8483	(6.208)	0	0	0
2015/09/01	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2050	04/02/2016			Bond Future	135.2572	135.2572	135.9171	135.9171	0.488	0.0000	0.0000	0
2015/09/01	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2050	04/02/2016	137.99	Put	Bond Future	2,732.8100	2.7328	2,072.8600	2.0729	(24.149)	0	0	0
2015/09/01	2050	04/02/2016	138.01	Put	Bond Future	2,752.8100	2.7528	2,092.8600	2.0929	(23.974)	0	0	0
2015/09/01	2050	04/02/2016	138.00	Put	Bond Future	2,742.8100	2.7428	2,082.8600	2.0829	(24.061)	0	0	0
2015/09/01	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	AL37	05/11/2015			Index Future	464.6860	464.6860	463.4970	463.4970	(0.256)	0.0000	0.0000	3
2015/09/01	AL37	04/02/2016			Index Future	472.5620	472.5620	471.3490	471.3490	(0.257)	0.0000	0.0000	0
2015/09/01	AL7T	05/11/2015			Index Future	546.7860	546.7860	544.0380	544.0380	(0.503)	0.0000	0.0000	1
2015/09/01	AL7T	04/02/2016			Index Future	556.0530	556.0530	553.2560	553.2560	(0.503)	0.0000	0.0000	0
2015/09/01	ALBI	05/11/2015			Index Future	499.9810	499.9810	497.3830	497.3830	(0.520)	0.0000	0.0000	456
2015/09/01	ALBI	04/02/2016			Index Future	508.4550	508.4550	505.8100	505.8100	(0.520)	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
2015/09/01	ALBI	05/05/2016			Index Future	517.5060	517.5060	514.8100	514.8100	(0.521)	0.0000	0.0000	0
2015/09/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/01	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
2015/09/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/01	EL28	05/11/2015	126.99	Put	Bond Future	340.8100	0.3408	339.3900	0.3394	(0.417)	0	0	0
2015/09/01	EL28	05/11/2015			Bond Future	126.6492	126.6492	126.6506	126.6506	0.001	0.0000	0.0000	0
2015/09/01	EL28	05/11/2015	127.01	Put	Bond Future	360.8100	0.3608	359.3900	0.3594	(0.394)	0	0	0
2015/09/01	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	EL28	05/11/2015	127.00	Put	Bond Future	350.8100	0.3508	349.3900	0.3494	(0.405)	0	0	0
2015/09/01	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	EL28	04/02/2016	128.99	Put	Bond Future	182.5700	0.1826	182.3500	0.1823	(0.121)	0	0	0
2015/09/01	EL28	04/02/2016			Bond Future	128.8074	128.8074	128.8076	128.8076	0.000	0.0000	0.0000	0
2015/09/01	EL28	04/02/2016	129.01	Put	Bond Future	202.5700	0.2026	202.3500	0.2023	(0.109)	0	0	0
2015/09/01	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	EL28	04/02/2016	129.00	Put	Bond Future	192.5700	0.1926	192.3500	0.1923	(0.114)	0	0	0
2015/09/01	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	ES33	05/11/2015	9.00	Put	Bond Future	6,603.3000	6.6033	7,134.0600	7.1341	8.038	0	0	0
2015/09/01	ES33	05/11/2015			Bond Future	9.8835	81.3301	9.9593	80.7993	0.767	0.0000	0.0000	6,441
2015/09/01	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	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
2015/09/01	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	ES33	05/11/2015	8.99	Put	Bond Future	6,682.6300	6.6826	7,213.3900	7.2134	7.942	0	0	0
2015/09/01	ES33	05/11/2015	9.01	Put	Bond Future	6,524.0700	6.5241	7,054.8300	7.0548	8.135	0	0	0
2015/09/01	ES33	04/02/2016	10.01	Call	Bond Future	273.8600	0.2739	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	ES33	04/02/2016			Bond Future	9.9704	82.7093	10.0487	82.1689	0.786	0.0000	0.0000	0
2015/09/01	ES33	04/02/2016	9.99	Call	Bond Future	135.7300	0.1357	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	ES33	04/02/2016	10.00	Call	Bond Future	204.8400	0.2048	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	404.6700	0.4047	100.000	0	0	0
2015/09/01	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	266.5400	0.2665	100.000	0	0	0
2015/09/01	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	335.5600	0.3356	100.000	0	0	0
2015/09/01	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	ES33	05/05/2016			Bond Future	10.0481	80.3923	10.1290	79.8417	0.805	0.0000	0.0000	0
2015/09/01	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	ES33	05/05/2016	9.99	Put	Bond Future	398.6400	0.3986	949.2100	0.9492	138.112	0	0	0
2015/09/01	ES33	05/05/2016	10.01	Put	Bond Future	261.0000	0.2610	811.5700	0.8116	210.946	0	0	0
2015/09/01	ES33	05/05/2016	10.00	Put	Bond Future	329.7700	0.3298	880.3400	0.8803	166.956	0	0	0
2015/09/01	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	GOVI	05/11/2015			GOVI	496.4160	496.4160	494.0530	494.0530	(0.476)	0.0000	0.0000	443
2015/09/01	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	GOVI	05/11/2015	529.99	Put	GOVI	335,740.0000	33.5740	359,370.0000	35.9370	7.038	0	0	0
2015/09/01	GOVI	05/11/2015	530.01	Put	GOVI	335,940.0000	33.5940	359,570.0000	35.9570	7.034	0	0	0
2015/09/01	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	GOVI	05/11/2015	530.00	Put	GOVI	335,840.0000	33.5840	359,470.0000	35.9470	7.036	0	0	0
2015/09/01	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	GOVI	04/02/2016			GOVI	504.8310	504.8310	502.4240	502.4240	(0.477)	0.0000	0.0000	26
2015/09/01	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	GOVI	04/02/2016	511.99	Put	GOVI	71,590.0000	7.1590	95,660.0000	9.5660	33.622	0	0	0
2015/09/01	GOVI	04/02/2016	512.01	Put	GOVI	71,790.0000	7.1790	95,860.0000	9.5860	33.528	0	0	0
2015/09/01	GOVI	04/02/2016	512.00	Put	GOVI	71,690.0000	7.1690	95,760.0000	9.5760	33.575	0	0	0
2015/09/01	GOVI	05/05/2016	518.01	Put	GOVI	41,940.0000	4.1940	66,460.0000	6.6460	58.464	0	0	0
2015/09/01	GOVI	05/05/2016			GOVI	513.8160	513.8160	511.3640	511.3640	(0.477)	0.0000	0.0000	0
2015/09/01	GOVI	05/05/2016	518.00	Put	GOVI	41,840.0000	4.1840	66,360.0000	6.6360	58.604	0	0	0
2015/09/01	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	GOVI	05/05/2016	517.99	Put	GOVI	41,740.0000	4.1740	66,260.0000	6.6260	58.745	0	0	0
2015/09/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/01	IGOV	05/11/2015			Index Future	232.7050	232.7050	232.9020	232.9020	0.085	0.0000	0.0000	973
2015/09/01	IGOV	04/02/2016			Index Future	236.6680	236.6680	236.8660	236.8660	0.084	0.0000	0.0000	82
2015/09/01	IGOV	05/05/2016			Index Future	240.9000	240.9000	241.0990	241.0990	0.083	0.0000	0.0000	0
2015/09/01	ILBI	05/11/2015			Index Future	630.8780	630.8780	631.4310	631.4310	0.088	0.0000	0.0000	0
2015/09/01	ILBI	04/02/2016			Index Future	641.6800	641.6800	642.2410	642.2410	0.087	0.0000	0.0000	160

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
2015/09/01	IS01	19/12/2016			Interest Rate Swap	99.9627	99.9627	99.9835	99.9835	0.021	0.0000	0.0000	0
2015/09/01	IS02	18/12/2017			Interest Rate Swap	100.1186	100.1186	100.1753	100.1753	0.057	0.0000	0.0000	0
2015/09/01	IS05	17/12/2020			Interest Rate Swap	99.7650	99.7650	100.0374	100.0374	0.273	0.0000	0.0000	0
2015/09/01	IS10	17/12/2025			Interest Rate Swap	101.0158	101.0158	101.4951	101.4951	0.475	0.0000	0.0000	0
2015/09/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/01	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.3800	93.6200	(0.313)	0.0000	0.0000	0
2015/09/01	JBAF	21/10/2015			Jibar Tradeable Future	6.4500	93.5500	6.4700	93.5300	0.310	0.0000	0.0000	0
2015/09/01	JBAF	18/11/2015			Jibar Tradeable Future	6.5500	93.4500	6.5600	93.4400	0.153	0.0000	0.0000	0
2015/09/01	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.6300	93.3700	0.455	0.0000	0.0000	0
2015/09/01	JBAF	20/01/2016			Jibar Tradeable Future	6.6500	93.3500	6.7100	93.2900	0.902	0.0000	0.0000	0
2015/09/01	JBAF	17/02/2016			Jibar Tradeable Future	6.7500	93.2500	6.7800	93.2200	0.444	0.0000	0.0000	2,000
2015/09/01	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/09/01	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.1100	92.8900	0.141	0.0000	0.0000	0
2015/09/01	JBAF	21/09/2016			Jibar Tradeable Future	7.2500	92.7500	7.3000	92.7000	0.690	0.0000	0.0000	0
2015/09/01	JBAF	21/12/2016			Jibar Tradeable Future	7.4500	92.5500	7.4900	92.5100	0.537	0.0000	0.0000	0
2015/09/01	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.6400	92.3600	0.526	0.0000	0.0000	0
2015/09/01	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.7500	92.2500	0.649	0.0000	0.0000	0
2015/09/01	R023	05/11/2015			Bond Future	8.2321	98.8938	8.3089	98.4865	0.932	0.0000	0.0000	14,805
2015/09/01	R023	05/11/2015	7.99	Put	Bond Future	1,997.0200	1.9970	2,265.9100	2.2659	13.465	0	0	0
2015/09/01	R023	05/11/2015	8.01	Put	Bond Future	1,926.4400	1.9264	2,190.0500	2.1900	13.684	0	0	0
2015/09/01	R023	05/11/2015	7.99	Call	Bond Future	697.6800	0.6977	559.2900	0.5593	(19.836)	0	0	0
2015/09/01	R023	05/11/2015	8.00	Put	Bond Future	1,961.5500	1.9616	2,227.8000	2.2278	13.573	0	0	0
2015/09/01	R023	05/11/2015	8.00	Call	Bond Future	716.3000	0.7163	575.2700	0.5753	(19.689)	0	0	0
2015/09/01	R023	05/11/2015	8.01	Call	Bond Future	735.2500	0.7353	591.5800	0.5916	(19.540)	0	0	0
2015/09/01	R023	04/02/2016	8.01	Put	Bond Future	2,610.1800	2.6102	2,872.3600	2.8724	10.045	0	0	0
2015/09/01	R023	04/02/2016			Bond Future	8.2996	100.5707	8.3801	100.1558	0.971	0.0000	0.0000	1,050
2015/09/01	R023	04/02/2016	8.00	Put	Bond Future	2,643.6400	2.6436	2,907.7000	2.9077	9.989	0	0	0
2015/09/01	R023	04/02/2016	8.01	Call	Bond Future	1,100.3300	1.1003	947.6000	0.9476	(13.880)	0	0	0
2015/09/01	R023	04/02/2016	7.99	Call	Bond Future	1,061.9000	1.0619	912.9400	0.9129	(14.028)	0	0	0
2015/09/01	R023	04/02/2016	8.00	Call	Bond Future	1,081.1300	1.0811	930.2800	0.9303	(13.953)	0	0	0
2015/09/01	R023	04/02/2016	7.99	Put	Bond Future	2,677.1100	2.6771	2,943.0600	2.9431	9.934	0	0	0
2015/09/01	R023	05/05/2016			Bond Future	8.3477	98.4334	8.4322	98.0105	1.013	0.0000	0.0000	0

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2015/09/01	R023	05/05/2016	8.24	Put	Bond Future	2,565.0100	2.5650	2,789.2600	2.7893	8.743	0	0	0
2015/09/01	R023	05/05/2016	8.26	Put	Bond Future	2,512.4900	2.5125	2,733.7500	2.7338	8.806	0	0	0
2015/09/01	R023	05/05/2016	8.24	Call	Bond Future	2,022.9800	2.0230	1,824.2700	1.8243	(9.823)	0	0	0
2015/09/01	R023	05/05/2016	8.25	Put	Bond Future	2,538.3300	2.5383	2,761.0900	2.7611	8.776	0	0	0
2015/09/01	R023	05/05/2016	8.25	Call	Bond Future	2,046.8000	2.0468	1,846.6000	1.8466	(9.781)	0	0	0
2015/09/01	R023	05/05/2016	8.26	Call	Bond Future	2,071.4300	2.0714	1,869.7300	1.8697	(9.737)	0	0	0
2015/09/01	R186	05/11/2015	7.75	Put	Bond Future	5,575.1600	5.5752	6,127.0300	6.1270	9.899	0	0	0
2015/09/01	R186	05/11/2015	8.24	Call	Bond Future	1,336.8300	1.3368	1,082.5400	1.0825	(19.022)	0	0	0
2015/09/01	R186	05/11/2015	8.25	Put	Bond Future	2,545.5600	2.5456	2,924.9800	2.9250	14.905	0	0	8,650
2015/09/01	R186	05/11/2015	8.45	Call	Bond Future	2,106.9400	2.1069	1,764.1600	1.7642	(16.269)	0	0	0
2015/09/01	R186	05/11/2015	8.75	Call	Bond Future	3,573.7700	3.5738	3,115.4400	3.1154	(12.825)	0	0	0
2015/09/01	R186	05/11/2015	8.85	Put	Bond Future	670.3300	0.6703	817.8900	0.8179	22.013	0	0	2,283
2015/09/01	R186	05/11/2015			Bond Future	8.3988	119.0445	8.4804	118.4066	0.971	0.0000	0.0000	32,572
2015/09/01	R186	05/11/2015	9.00	Put	Bond Future	450.6100	0.4506	557.5700	0.5576	23.737	0	0	2,600
2015/09/01	R186	05/11/2015	8.24	Put	Bond Future	2,593.2500	2.5932	2,976.8300	2.9768	14.791	0	0	0
2015/09/01	R186	05/11/2015	8.35	Put	Bond Future	2,098.0100	2.0980	2,435.3100	2.4353	16.077	0	0	9,430
2015/09/01	R186	05/11/2015	8.22	Call	Bond Future	1,274.5400	1.2745	1,028.5400	1.0285	(19.301)	0	0	0
2015/09/01	R186	05/11/2015	8.55	Put	Bond Future	1,372.5600	1.3726	1,626.5100	1.6265	18.502	0	0	4,667
2015/09/01	R186	05/11/2015	8.26	Put	Bond Future	2,498.2400	2.4982	2,873.4900	2.8735	15.021	0	0	0
2015/09/01	R186	05/11/2015	8.50	Put	Bond Future	1,530.7900	1.5308	1,805.1000	1.8051	17.920	0	0	4,666
2015/09/01	R186	05/11/2015	7.73	Call	Bond Future	301.2500	0.3013	220.0600	0.2201	(26.951)	0	0	169
2015/09/01	R186	05/11/2015	7.86	Call	Bond Future	466.4600	0.4665	350.8100	0.3508	(24.793)	0	0	674
2015/09/01	R186	05/11/2015	8.35	Call	Bond Future	1,713.6700	1.7137	1,413.1000	1.4131	(17.540)	0	0	843
2015/09/01	R186	05/11/2015	8.45	Put	Bond Future	1,706.2100	1.7062	2,001.3000	2.0013	17.295	0	0	6,308
2015/09/01	R186	05/11/2015	8.75	Put	Bond Future	861.2200	0.8612	1,040.7600	1.0408	20.847	0	0	10,000
2015/09/01	R186	05/11/2015	8.85	Call	Bond Future	4,139.2800	4.1393	3,648.9700	3.6490	(11.845)	0	0	0
2015/09/01	R186	05/11/2015	9.00	Call	Bond Future	5,041.1000	5.0411	4,510.1900	4.5102	(10.532)	0	0	0
2015/09/01	R186	05/11/2015	7.73	Put	Bond Future	5,720.3400	5.7203	6,277.0200	6.2770	9.732	0	0	0
2015/09/01	R186	05/11/2015	7.75	Call	Bond Future	323.0900	0.3231	237.0900	0.2371	(26.618)	0	0	1,200
2015/09/01	R186	05/11/2015	7.86	Put	Bond Future	4,805.5000	4.8055	5,327.7200	5.3277	10.867	0	0	0
2015/09/01	R186	05/11/2015	8.25	Call	Bond Future	1,368.7900	1.3688	1,110.3400	1.1103	(18.882)	0	0	0
2015/09/01	R186	05/11/2015	8.22	Put	Bond Future	2,690.4800	2.6905	3,082.3500	3.0824	14.565	0	0	1,090
2015/09/01	R186	05/11/2015	8.55	Call	Bond Future	2,551.0800	2.5511	2,167.1600	2.1672	(15.049)	0	0	0
2015/09/01	R186	05/11/2015	8.26	Call	Bond Future	1,401.0500	1.4010	1,138.4300	1.1384	(18.745)	0	0	0
2015/09/01	R186	05/11/2015	8.50	Call	Bond Future	2,321.3200	2.3213	1,957.7600	1.9578	(15.662)	0	0	650
2015/09/01	R186	04/02/2016	7.50	Call	Bond Future	503.1000	0.5031	410.5000	0.4105	(18.406)	0	0	0
2015/09/01	R186	04/02/2016			Bond Future	8.4547	115.7649	8.5394	115.1154	1.003	0.0000	0.0000	5,365
2015/09/01	R186	04/02/2016	7.51	Call	Bond Future	514.9000	0.5149	420.5500	0.4205	(18.324)	0	0	0
2015/09/01	R186	04/02/2016	8.75	Call	Bond Future	4,123.0500	4.1231	3,713.2300	3.7132	(9.940)	0	0	0
2015/09/01	R186	04/02/2016	7.50	Put	Bond Future	8,177.6300	8.1776	8,734.5000	8.7345	6.810	0	0	0
2015/09/01	R186	04/02/2016	7.49	Call	Bond Future	492.0300	0.4920	401.1100	0.4011	(18.479)	0	0	0
2015/09/01	R186	04/02/2016	7.49	Put	Bond Future	8,250.5800	8.2506	8,809.1300	8.8091	6.770	0	0	0
2015/09/01	R186	04/02/2016	7.51	Put	Bond Future	8,105.4900	8.1055	8,660.6100	8.6606	6.849	0	0	0
2015/09/01	R186	04/02/2016	8.75	Put	Bond Future	1,881.9600	1.8820	2,121.6100	2.1216	12.734	0	0	6,700
2015/09/01	R186	05/05/2016			Bond Future	8.5003	117.8280	8.5885	117.1662	1.037	0.0000	0.0000	0
2015/09/01	R186	05/05/2016	8.34	Call	Bond Future	3,013.6800	3.0137	2,711.0500	2.7111	(10.042)	0	0	0
2015/09/01	R186	05/05/2016	8.35	Call	Bond Future	3,047.9300	3.0479	2,743.0600	2.7431	(10.003)	0	0	0

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2015/09/01	R186	05/05/2016	8.33	Call	Bond Future	2,979.6600	2.9797	2,679.2700	2.6793	(10.081)	0	0	0
2015/09/01	R186	05/05/2016	8.35	Put	Bond Future	4,189.0300	4.1890	4,545.9800	4.5460	8.521	0	0	0
2015/09/01	R186	05/05/2016	7.56	Put	Bond Future	8,430.0700	8.4301	8,951.7400	8.9517	6.188	0	0	0
2015/09/01	R186	05/05/2016	8.34	Put	Bond Future	4,231.2300	4.2312	4,590.4200	4.5904	8.489	0	0	0
2015/09/01	R186	05/05/2016	7.56	Call	Bond Future	1,031.9000	1.0319	891.7500	0.8917	(13.582)	0	0	0
2015/09/01	R186	05/05/2016	8.33	Put	Bond Future	4,273.7200	4.2737	4,635.1500	4.6351	8.457	0	0	0
2015/09/01	R186	04/08/2016	8.51	Put	Bond Future	4,267.3600	4.2674	4,601.5600	4.6016	7.832	0	0	0
2015/09/01	R186	04/08/2016			Bond Future	8.5435	114.6902	8.6352	114.0157	1.073	0.0000	0.0000	0
2015/09/01	R186	04/08/2016	8.50	Put	Bond Future	4,303.4800	4.3035	4,639.6200	4.6396	7.811	0	0	0
2015/09/01	R186	04/08/2016	8.51	Call	Bond Future	4,019.5500	4.0195	3,679.2100	3.6792	(8.467)	0	0	0
2015/09/01	R186	04/08/2016	8.49	Call	Bond Future	3,945.0500	3.9450	3,608.5900	3.6086	(8.529)	0	0	0
2015/09/01	R186	04/08/2016	8.50	Call	Bond Future	3,981.5500	3.9815	3,643.1500	3.6431	(8.499)	0	0	0
2015/09/01	R186	04/08/2016	8.49	Put	Bond Future	4,341.1600	4.3412	4,679.2400	4.6792	7.788	0	0	0
2015/09/01	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	367.2200	0.3672	100.000	0	0	0
2015/09/01	R197	05/11/2015			Bond Future	294.9601	294.9601	295.3672	295.3672	0.138	0.0000	0.0000	927
2015/09/01	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	377.2200	0.3772	100.000	0	0	0
2015/09/01	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	357.2200	0.3572	100.000	0	0	0
2015/09/01	R197	05/11/2015	294.99	Put	Bond Future	29.9100	0.0299	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	R197	05/11/2015	295.01	Put	Bond Future	49.9100	0.0499	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	R197	05/11/2015	295.00	Put	Bond Future	39.9100	0.0399	0.0000	0.0000	(100.000)	0	0	0
2015/09/01	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R197	04/02/2016			Bond Future	293.6312	293.6312	294.0356	294.0356	0.138	0.0000	0.0000	0
2015/09/01	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R197	04/02/2016	296.99	Put	Bond Future	3,358.8200	3.3588	2,954.4500	2.9544	(12.039)	0	0	0
2015/09/01	R197	04/02/2016	297.01	Put	Bond Future	3,378.8200	3.3788	2,974.4500	2.9744	(11.968)	0	0	0
2015/09/01	R197	04/02/2016	297.00	Put	Bond Future	3,368.8200	3.3688	2,964.4500	2.9644	(12.003)	0	0	0
2015/09/01	R202	05/11/2015			Bond Future	239.7703	239.7703	239.7743	239.7743	0.002	0.0000	0.0000	53,361
2015/09/01	R202	05/11/2015	245.99	Put	Bond Future	6,219.7300	6.2197	6,215.7100	6.2157	(0.065)	0	0	0
2015/09/01	R202	05/11/2015	246.01	Put	Bond Future	6,239.7300	6.2397	6,235.7100	6.2357	(0.064)	0	0	0
2015/09/01	R202	05/11/2015	246.00	Put	Bond Future	6,229.7300	6.2297	6,225.7100	6.2257	(0.065)	0	0	0
2015/09/01	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R202	04/02/2016			Bond Future	240.4801	240.4801	240.4784	240.4784	(0.001)	0.0000	0.0000	0
2015/09/01	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R202	04/02/2016	239.99	Call	Bond Future	490.1100	0.4901	488.3900	0.4884	(0.351)	0	0	0
2015/09/01	R202	04/02/2016	240.00	Call	Bond Future	480.1100	0.4801	478.3900	0.4784	(0.358)	0	0	0
2015/09/01	R202	04/02/2016	240.01	Call	Bond Future	470.1100	0.4701	468.3900	0.4684	(0.366)	0	0	0
2015/09/01	R203	05/11/2015	5.99	Call	Bond Future	0.7500	0.0008	0.3800	0.0004	(49.333)	0	0	0
2015/09/01	R203	05/11/2015	6.00	Put	Bond Future	2,335.5300	2.3355	2,485.3700	2.4854	6.416	0	0	0
2015/09/01	R203	05/11/2015			Bond Future	7.3397	102.7989	7.4272	102.6486	1.193	0.0000	0.0000	15,250
2015/09/01	R203	05/11/2015	6.00	Call	Bond Future	0.8000	0.0008	0.4000	0.0004	(50.000)	0	0	0

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2015/09/01	R203	05/11/2015	6.01	Call	Bond Future	0.8600	0.0009	0.4300	0.0004	(50.000)	0	0	0
2015/09/01	R203	05/11/2015	5.99	Put	Bond Future	2,353.1700	2.3532	2,503.0400	2.5030	6.369	0	0	0
2015/09/01	R203	05/11/2015	6.01	Put	Bond Future	2,317.9000	2.3179	2,467.7100	2.4677	6.463	0	0	0
2015/09/01	R203	04/02/2016	7.25	Put	Bond Future	474.9900	0.4750	574.9600	0.5750	21.047	0	0	0
2015/09/01	R203	04/02/2016	7.26	Put	Bond Future	465.9300	0.4659	564.8500	0.5648	21.231	0	0	0
2015/09/01	R203	04/02/2016			Bond Future	7.4239	104.5422	7.5269	104.3886	1.386	0.0000	0.0000	0
2015/09/01	R203	04/02/2016	7.26	Call	Bond Future	220.7300	0.2207	166.1200	0.1661	(24.741)	0	0	0
2015/09/01	R203	04/02/2016	7.24	Call	Bond Future	209.2500	0.2093	156.7100	0.1567	(25.109)	0	0	0
2015/09/01	R203	04/02/2016	7.25	Call	Bond Future	214.8100	0.2148	161.2500	0.1613	(24.934)	0	0	0
2015/09/01	R203	04/02/2016	7.24	Put	Bond Future	484.4200	0.4844	585.4100	0.5854	20.848	0	0	0
2015/09/01	R203	05/05/2016	7.25	Put	Bond Future	646.6100	0.6466	740.7700	0.7408	14.562	0	0	0
2015/09/01	R203	05/05/2016			Bond Future	7.4600	102.2349	7.5837	102.0779	1.657	0.0000	0.0000	0
2015/09/01	R203	05/05/2016	7.26	Call	Bond Future	384.7800	0.3848	321.3700	0.3214	(16.480)	0	0	0
2015/09/01	R203	05/05/2016	7.24	Call	Bond Future	373.5800	0.3736	311.4200	0.3114	(16.639)	0	0	0
2015/09/01	R203	05/05/2016	7.25	Call	Bond Future	379.1600	0.3792	316.3700	0.3164	(16.560)	0	0	0
2015/09/01	R203	05/05/2016	7.24	Put	Bond Future	653.7900	0.6538	748.5800	0.7486	14.499	0	0	0
2015/09/01	R203	05/05/2016	7.26	Put	Bond Future	639.4800	0.6395	733.0200	0.7330	14.628	0	0	0
2015/09/01	R204	05/11/2015			Bond Future	7.6715	103.9851	7.7505	103.7688	1.031	0.0000	0.0000	18,040
2015/09/01	R204	05/11/2015	6.25	Call	Bond Future	1.2700	0.0013	0.6900	0.0007	(45.669)	0	0	0
2015/09/01	R204	05/11/2015	6.24	Put	Bond Future	4,018.3300	4.0183	4,234.1200	4.2341	5.370	0	0	0
2015/09/01	R204	05/11/2015	6.26	Put	Bond Future	3,961.0100	3.9610	4,176.7300	4.1767	5.446	0	0	0
2015/09/01	R204	05/11/2015	6.25	Put	Bond Future	3,989.6700	3.9897	4,205.4200	4.2054	5.408	0	0	0
2015/09/01	R204	05/11/2015	6.26	Call	Bond Future	1.3500	0.0014	0.7400	0.0007	(45.185)	0	0	0
2015/09/01	R204	05/11/2015	6.24	Call	Bond Future	1.1900	0.0012	0.6500	0.0007	(45.378)	0	0	0
2015/09/01	R204	04/02/2016	7.50	Call	Bond Future	442.6800	0.4427	365.1000	0.3651	(17.525)	0	0	0
2015/09/01	R204	04/02/2016			Bond Future	7.7490	101.7116	7.8361	101.4909	1.125	0.0000	0.0000	0
2015/09/01	R204	04/02/2016	7.51	Call	Bond Future	452.4200	0.4524	373.6500	0.3737	(17.411)	0	0	0
2015/09/01	R204	04/02/2016	7.49	Put	Bond Future	1,092.8700	1.0929	1,237.1800	1.2372	13.205	0	0	0
2015/09/01	R204	04/02/2016	7.51	Put	Bond Future	1,060.8300	1.0608	1,202.7800	1.2028	13.381	0	0	0
2015/09/01	R204	04/02/2016	7.49	Call	Bond Future	433.3400	0.4333	356.9300	0.3569	(17.633)	0	0	0
2015/09/01	R204	04/02/2016	7.50	Put	Bond Future	1,076.6500	1.0767	1,219.7900	1.2198	13.295	0	0	0
2015/09/01	R204	05/05/2016	7.75	Call	Bond Future	939.7000	0.9397	832.4900	0.8325	(11.409)	0	0	0
2015/09/01	R204	05/05/2016			Bond Future	7.8040	103.5241	7.9007	103.2987	1.239	0.0000	0.0000	0
2015/09/01	R204	05/05/2016	7.76	Call	Bond Future	951.5300	0.9515	843.4700	0.8435	(11.356)	0	0	0
2015/09/01	R204	05/05/2016	7.74	Put	Bond Future	1,077.7000	1.0777	1,196.6600	1.1967	11.038	0	0	0
2015/09/01	R204	05/05/2016	7.76	Put	Bond Future	1,054.2000	1.0542	1,171.4700	1.1715	11.124	0	0	0
2015/09/01	R204	05/05/2016	7.74	Call	Bond Future	928.3000	0.9283	821.9300	0.8219	(11.459)	0	0	0
2015/09/01	R204	05/05/2016	7.75	Put	Bond Future	1,065.7300	1.0657	1,183.8500	1.1839	11.083	0	0	0
2015/09/01	R207	05/11/2015	7.76	Call	Bond Future	527.2500	0.5273	428.9900	0.4290	(18.636)	0	0	0
2015/09/01	R207	05/11/2015			Bond Future	7.9100	99.9982	7.9826	99.7476	0.919	0.0000	0.0000	44,051
2015/09/01	R207	05/11/2015	7.74	Call	Bond Future	500.0600	0.5001	405.3400	0.4053	(18.942)	0	0	0
2015/09/01	R207	05/11/2015	7.50	Call	Bond Future	245.0500	0.2450	189.0700	0.1891	(22.844)	0	0	19
2015/09/01	R207	05/11/2015	7.75	Call	Bond Future	513.5400	0.5135	417.0500	0.4170	(18.789)	0	0	0
2015/09/01	R207	05/11/2015	7.43	Call	Bond Future	193.3300	0.1933	146.8000	0.1468	(24.068)	0	0	53
2015/09/01	R207	05/11/2015	7.74	Put	Bond Future	1,089.1200	1.0891	1,245.0200	1.2450	14.314	0	0	0
2015/09/01	R207	05/11/2015	7.43	Put	Bond Future	1,867.9700	1.8680	2,072.0600	2.0721	10.926	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
2015/09/01	R207	05/11/2015	7.76	Put	Bond Future	1,046.7700	1.0468	1,199.1300	1.1991	14.555	0	0	0
2015/09/01	R207	05/11/2015	7.50	Put	Bond Future	1,673.2900	1.6733	1,867.9300	1.8679	11.632	0	0	0
2015/09/01	R207	05/11/2015	7.75	Put	Bond Future	1,067.8200	1.0678	1,221.9500	1.2219	14.434	0	0	0
2015/09/01	R207	04/02/2016	7.49	Put	Bond Future	2,032.8300	2.0328	2,222.5200	2.2225	9.331	0	0	0
2015/09/01	R207	04/02/2016	7.27	Put	Bond Future	2,607.3400	2.6073	2,818.9700	2.8190	8.117	0	0	0
2015/09/01	R207	04/02/2016			Bond Future	7.9846	98.0522	8.0629	97.7966	0.980	0.0000	0.0000	0
2015/09/01	R207	04/02/2016	7.51	Put	Bond Future	1,984.3400	1.9843	2,171.8000	2.1718	9.447	0	0	0
2015/09/01	R207	04/02/2016	7.27	Call	Bond Future	236.5200	0.2365	192.6300	0.1926	(18.557)	0	0	43
2015/09/01	R207	04/02/2016	7.50	Call	Bond Future	408.3400	0.4083	341.4000	0.3414	(16.393)	0	0	19
2015/09/01	R207	04/02/2016	7.51	Call	Bond Future	417.5200	0.4175	349.4600	0.3495	(16.301)	0	0	0
2015/09/01	R207	04/02/2016	7.49	Call	Bond Future	399.3100	0.3993	333.4800	0.3335	(16.486)	0	0	0
2015/09/01	R207	04/02/2016	7.50	Put	Bond Future	2,008.5000	2.0085	2,197.0800	2.1971	9.389	0	0	0
2015/09/01	R207	05/05/2016	7.86	Put	Bond Future	1,664.6000	1.6646	1,812.0800	1.8121	8.860	0	0	0
2015/09/01	R207	05/05/2016			Bond Future	8.0463	99.7996	8.1309	99.5389	1.052	0.0000	0.0000	0
2015/09/01	R207	05/05/2016	7.85	Put	Bond Future	1,681.8500	1.6819	1,830.2900	1.8303	8.826	0	0	0
2015/09/01	R207	05/05/2016	7.56	Put	Bond Future	2,236.7700	2.2368	2,412.0400	2.4120	7.836	0	0	0
2015/09/01	R207	05/05/2016	7.84	Put	Bond Future	1,699.2300	1.6992	1,848.6100	1.8486	8.791	0	0	0
2015/09/01	R207	05/05/2016	7.56	Call	Bond Future	721.7400	0.7217	636.2600	0.6363	(11.844)	0	0	43
2015/09/01	R207	05/05/2016	7.85	Call	Bond Future	1,073.7600	1.0738	961.4500	0.9614	(10.460)	0	0	0
2015/09/01	R207	05/05/2016	7.86	Call	Bond Future	1,087.6000	1.0876	974.3300	0.9743	(10.415)	0	0	0
2015/09/01	R207	05/05/2016	7.84	Call	Bond Future	1,060.0300	1.0600	948.6600	0.9487	(10.506)	0	0	0
2015/09/01	R207	04/08/2016			Bond Future	8.1046	97.9887	8.1966	97.7226	1.135	0.0000	0.0000	0
2015/09/01	R207	04/08/2016	7.99	Put	Bond Future	1,688.4500	1.6884	1,830.2100	1.8302	8.396	0	0	0
2015/09/01	R207	04/08/2016	8.01	Put	Bond Future	1,658.5600	1.6586	1,798.6900	1.7987	8.449	0	0	0
2015/09/01	R207	04/08/2016	8.00	Put	Bond Future	1,673.4600	1.6735	1,814.4100	1.8144	8.423	0	0	0
2015/09/01	R207	04/08/2016	8.01	Call	Bond Future	1,383.8800	1.3839	1,257.9500	1.2580	(9.100)	0	0	0
2015/09/01	R207	04/08/2016	7.99	Call	Bond Future	1,355.5900	1.3556	1,231.2900	1.2313	(9.169)	0	0	0
2015/09/01	R207	04/08/2016	8.00	Call	Bond Future	1,369.6900	1.3697	1,244.5800	1.2446	(9.134)	0	0	0
2015/09/01	R208	05/11/2015			Bond Future	8.0395	95.1945	8.1115	94.8955	0.896	0.0000	0.0000	40,396
2015/09/01	R208	05/11/2015	7.74	Put	Bond Future	1,691.7900	1.6918	1,902.0400	1.9020	12.428	0	0	0
2015/09/01	R208	05/11/2015	8.48	Call	Bond Future	2,125.8600	2.1259	1,893.0000	1.8930	(10.954)	0	0	0
2015/09/01	R208	05/11/2015	7.75	Call	Bond Future	449.0400	0.4490	358.3400	0.3583	(20.199)	0	0	0
2015/09/01	R208	05/11/2015	7.76	Call	Bond Future	462.0200	0.4620	369.4100	0.3694	(20.045)	0	0	0
2015/09/01	R208	05/11/2015	7.74	Call	Bond Future	436.3100	0.4363	347.5200	0.3475	(20.350)	0	0	0
2015/09/01	R208	05/11/2015	8.48	Put	Bond Future	315.4400	0.3154	381.6200	0.3816	20.980	0	0	2,200
2015/09/01	R208	05/11/2015	7.76	Put	Bond Future	1,633.0400	1.6330	1,839.4700	1.8395	12.641	0	0	0
2015/09/01	R208	05/11/2015	7.75	Put	Bond Future	1,662.2800	1.6623	1,870.6200	1.8706	12.533	0	0	0
2015/09/01	R208	04/02/2016			Bond Future	8.1068	96.8090	8.1833	96.5042	0.943	0.0000	0.0000	0
2015/09/01	R208	04/02/2016	7.74	Put	Bond Future	2,158.5800	2.1586	2,364.7600	2.3648	9.552	0	0	0
2015/09/01	R208	04/02/2016	7.76	Put	Bond Future	2,104.3200	2.1043	2,307.6800	2.3077	9.664	0	0	0
2015/09/01	R208	04/02/2016	7.75	Put	Bond Future	2,131.3500	2.1313	2,336.1200	2.3361	9.608	0	0	0
2015/09/01	R208	04/02/2016	7.76	Call	Bond Future	706.3200	0.7063	604.8700	0.6049	(14.363)	0	0	0
2015/09/01	R208	04/02/2016	7.74	Call	Bond Future	679.2100	0.6792	580.5800	0.5806	(14.521)	0	0	0
2015/09/01	R208	04/02/2016	7.75	Call	Bond Future	692.6800	0.6927	592.6400	0.5926	(14.442)	0	0	0
2015/09/01	R208	05/05/2016	7.99	Call	Bond Future	1,378.0100	1.3780	1,240.2200	1.2402	(9.999)	0	0	0
2015/09/01	R208	05/05/2016	8.00	Put	Bond Future	2,010.8700	2.0109	2,182.8100	2.1828	8.551	0	0	0
2015/09/01	R208	05/05/2016			Bond Future	8.1600	95.1325	8.2413	94.8216	0.996	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
2015/09/01	R208	05/05/2016	8.00	Call	Bond Future	1,395.3000	1.3953	1,256.3800	1.2564	(9.956)	0	0	0
2015/09/01	R208	05/05/2016	8.01	Call	Bond Future	1,412.7300	1.4127	1,272.6700	1.2727	(9.914)	0	0	0
2015/09/01	R208	05/05/2016	7.99	Put	Bond Future	2,032.2100	2.0322	2,205.2800	2.2053	8.516	0	0	0
2015/09/01	R208	05/05/2016	8.01	Put	Bond Future	1,989.6800	1.9897	2,160.4800	2.1605	8.584	0	0	0
2015/09/01	R209	05/11/2015	7.99	Put	Bond Future	7,561.3100	7.5613	8,090.1700	8.0902	6.994	0	0	0
2015/09/01	R209	05/11/2015	9.25	Call	Bond Future	3,453.7200	3.4537	3,048.9900	3.0490	(11.719)	0	0	0
2015/09/01	R209	05/11/2015			Bond Future	8.9074	75.9023	8.9833	75.3340	0.852	0.0000	0.0000	24,850
2015/09/01	R209	05/11/2015	8.01	Put	Bond Future	7,399.4900	7.3995	7,925.6700	7.9257	7.111	0	0	0
2015/09/01	R209	05/11/2015	9.16	Put	Bond Future	1,146.9400	1.1469	1,337.4000	1.3374	16.606	0	0	640
2015/09/01	R209	05/11/2015	7.99	Call	Bond Future	142.6600	0.1427	103.2000	0.1032	(27.660)	0	0	0
2015/09/01	R209	05/11/2015	8.00	Put	Bond Future	7,480.1300	7.4801	8,007.6900	8.0077	7.053	0	0	0
2015/09/01	R209	05/11/2015	9.25	Put	Bond Future	939.3600	0.9394	1,102.9500	1.1030	17.415	0	0	900
2015/09/01	R209	05/11/2015	8.50	Put	Bond Future	3,925.8900	3.9259	4,341.4400	4.3414	10.585	0	0	0
2015/09/01	R209	05/11/2015	9.00	Put	Bond Future	1,604.6700	1.6047	1,847.8700	1.8479	15.156	0	0	500
2015/09/01	R209	05/11/2015	8.00	Call	Bond Future	148.1500	0.1481	107.3900	0.1074	(27.513)	0	0	0
2015/09/01	R209	05/11/2015	8.01	Call	Bond Future	154.0400	0.1540	111.9000	0.1119	(27.357)	0	0	0
2015/09/01	R209	05/11/2015	9.16	Call	Bond Future	3,013.4100	3.0134	2,635.5500	2.6356	(12.539)	0	0	0
2015/09/01	R209	05/11/2015	8.50	Call	Bond Future	760.4100	0.7604	607.6400	0.6076	(20.090)	0	0	900
2015/09/01	R209	05/11/2015	9.00	Call	Bond Future	2,297.3100	2.2973	1,972.1900	1.9722	(14.152)	0	0	0
2015/09/01	R209	04/02/2016	8.74	Call	Bond Future	2,221.9700	2.2220	1,972.3800	1.9724	(11.233)	0	0	0
2015/09/01	R209	04/02/2016	8.75	Put	Bond Future	3,824.9800	3.8250	4,151.5400	4.1515	8.538	0	0	0
2015/09/01	R209	04/02/2016			Bond Future	8.9575	77.1897	9.0356	76.6111	0.871	0.0000	0.0000	400
2015/09/01	R209	04/02/2016	8.75	Call	Bond Future	2,253.4500	2.2534	2,001.5000	2.0015	(11.181)	0	0	0
2015/09/01	R209	04/02/2016	8.76	Call	Bond Future	2,285.1900	2.2852	2,030.8800	2.0309	(11.129)	0	0	0
2015/09/01	R209	04/02/2016	9.52	Put	Bond Future	1,406.6600	1.4067	1,567.1000	1.5671	11.406	0	0	2,200
2015/09/01	R209	04/02/2016	8.74	Put	Bond Future	3,870.4800	3.8705	4,199.4000	4.1994	8.498	0	0	0
2015/09/01	R209	04/02/2016	8.76	Put	Bond Future	3,779.8500	3.7799	4,104.0500	4.1040	8.577	0	0	0
2015/09/01	R209	04/02/2016	9.52	Call	Bond Future	5,427.7000	5.4277	5,009.6300	5.0096	(7.703)	0	0	0
2015/09/01	R209	05/05/2016			Bond Future	9.0006	75.4156	9.0809	74.8263	0.892	0.0000	0.0000	0
2015/09/01	R209	05/05/2016	9.00	Call	Bond Future	3,722.9900	3.7230	3,413.8300	3.4138	(8.304)	0	0	0
2015/09/01	R209	05/05/2016	8.99	Put	Bond Future	3,765.0300	3.7650	4,047.0700	4.0471	7.491	0	0	0
2015/09/01	R209	05/05/2016	9.01	Put	Bond Future	3,691.4400	3.6914	3,969.7400	3.9697	7.539	0	0	0
2015/09/01	R209	05/05/2016	9.00	Put	Bond Future	3,727.3500	3.7274	4,007.5200	4.0075	7.517	0	0	0
2015/09/01	R209	05/05/2016	9.01	Call	Bond Future	3,760.9000	3.7609	3,449.8700	3.4499	(8.270)	0	0	0
2015/09/01	R209	05/05/2016	8.99	Call	Bond Future	3,686.7400	3.6867	3,379.4500	3.3794	(8.335)	0	0	0
2015/09/01	R210	05/11/2015			Bond Future	181.5260	181.5260	181.5283	181.5283	0.001	0.0000	0.0000	2,298
2015/09/01	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R210	05/11/2015	181.99	Put	Bond Future	463.9700	0.4640	461.7000	0.4617	(0.489)	0	0	0
2015/09/01	R210	05/11/2015	182.01	Put	Bond Future	483.9700	0.4840	481.7000	0.4817	(0.469)	0	0	0
2015/09/01	R210	05/11/2015	182.00	Put	Bond Future	473.9700	0.4740	471.7000	0.4717	(0.479)	0	0	0
2015/09/01	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R210	04/02/2016	184.99	Put	Bond Future	370.8900	0.3709	370.3600	0.3704	(0.143)	0	0	0
2015/09/01	R210	04/02/2016			Bond Future	184.6191	184.6191	184.6196	184.6196	0.000	0.0000	0.0000	0
2015/09/01	R210	04/02/2016	185.01	Put	Bond Future	390.8900	0.3909	390.3600	0.3904	(0.136)	0	0	0
2015/09/01	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/09/01	R210	04/02/2016	185.00	Put	Bond Future	380.8900	0.3809	380.3600	0.3804	(0.139)	0	0	0
2015/09/01	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R211	05/11/2015			Bond Future	135.9562	135.9562	135.9554	135.9554	(0.001)	0.0000	0.0000	0
2015/09/01	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R211	05/11/2015	134.99	Call	Bond Future	966.2200	0.9662	965.4100	0.9654	(0.084)	0	0	0
2015/09/01	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R211	05/11/2015	135.00	Call	Bond Future	956.2200	0.9562	955.4100	0.9554	(0.085)	0	0	0
2015/09/01	R211	05/11/2015	135.01	Call	Bond Future	946.2200	0.9462	945.4100	0.9454	(0.086)	0	0	0
2015/09/01	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R211	04/02/2016			Bond Future	136.5764	136.5764	136.5725	136.5725	(0.003)	0.0000	0.0000	1,120
2015/09/01	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R211	04/02/2016	138.99	Put	Bond Future	2,413.5600	2.4136	2,417.5100	2,4175	0.164	0	0	0
2015/09/01	R211	04/02/2016	139.01	Put	Bond Future	2,433.5600	2.4336	2,437.5100	2,4375	0.162	0	0	0
2015/09/01	R211	04/02/2016	139.00	Put	Bond Future	2,423.5600	2.4236	2,427.5100	2,4275	0.163	0	0	0
2015/09/01	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R212	05/11/2015			Bond Future	141.5856	141.5856	141.5873	141.5873	0.001	0.0000	0.0000	928
2015/09/01	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R212	05/11/2015	145.99	Put	Bond Future	4,404.4100	4.4044	4,402.7400	4,4027	(0.038)	0	0	0
2015/09/01	R212	05/11/2015	146.01	Put	Bond Future	4,424.4100	4.4244	4,422.7400	4,4227	(0.038)	0	0	0
2015/09/01	R212	05/11/2015	146.00	Put	Bond Future	4,414.4100	4.4144	4,412.7400	4,4127	(0.038)	0	0	0
2015/09/01	R212	04/02/2016			Bond Future	142.1361	142.1361	142.1345	142.1345	(0.001)	0.0000	0.0000	0
2015/09/01	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R212	04/02/2016	145.99	Put	Bond Future	3,853.8500	3.8538	3,855.4900	3,8555	0.043	0	0	0
2015/09/01	R212	04/02/2016	146.01	Put	Bond Future	3,873.8500	3.8738	3,875.4900	3,8755	0.042	0	0	0
2015/09/01	R212	04/02/2016	146.00	Put	Bond Future	3,863.8500	3.8638	3,865.4900	3,8655	0.042	0	0	0
2015/09/01	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R213	05/11/2015	7.76	Call	Bond Future	79.2000	0.0792	55.4000	0.0554	(30.051)	0	0	0
2015/09/01	R213	05/11/2015			Bond Future	8.8131	86.2784	8.8891	85.7177	0.862	0.0000	0.0000	21,426
2015/09/01	R213	05/11/2015	7.74	Call	Bond Future	72.7800	0.0728	50.6700	0.0507	(30.379)	0	0	0
2015/09/01	R213	05/11/2015	7.75	Call	Bond Future	75.8700	0.0759	52.9400	0.0529	(30.223)	0	0	0
2015/09/01	R213	05/11/2015	7.74	Put	Bond Future	8,581.4400	8.5814	9,120.0300	9.1200	6.276	0	0	0
2015/09/01	R213	05/11/2015	7.76	Put	Bond Future	8,418.6300	8.4186	8,955.5300	8.9555	6.378	0	0	0
2015/09/01	R213	05/11/2015	7.75	Put	Bond Future	8,499.8600	8.4999	9,037.6300	9.0376	6.327	0	0	0
2015/09/01	R213	04/02/2016			Bond Future	8.8715	87.7413	8.9499	87.1705	0.884	0.0000	0.0000	200
2015/09/01	R213	04/02/2016	8.75	Call	Bond Future	2,423.8900	2.4239	2,158.0000	2.1580	(10.970)	0	0	0
2015/09/01	R213	04/02/2016	8.74	Put	Bond Future	3,359.7100	3.3597	3,667.0100	3.6670	9.147	0	0	0
2015/09/01	R213	04/02/2016	8.76	Put	Bond Future	3,277.5800	3.2776	3,580.1400	3.5801	9.231	0	0	0
2015/09/01	R213	04/02/2016	8.75	Put	Bond Future	3,318.4700	3.3185	3,623.4000	3.6234	9.189	0	0	0
2015/09/01	R213	04/02/2016	8.76	Call	Bond Future	2,457.1500	2.4572	2,188.8900	2.1889	(10.918)	0	0	0
2015/09/01	R213	04/02/2016	8.74	Call	Bond Future	2,390.8900	2.3909	2,127.3700	2.1274	(11.022)	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
2015/09/01	R213	05/05/2016	8.76	Put	Bond Future	4,202.3400	4.2023	4,510.6900	4.5107	7.338	0	0	0
2015/09/01	R213	05/05/2016	8.74	Put	Bond Future	4,284.7300	4.2847	4,596.8700	4.5969	7.285	0	0	0
2015/09/01	R213	05/05/2016			Bond Future	8.9168	85.7557	8.9977	85.1742	0.907	0.0000	0.0000	0
2015/09/01	R213	05/05/2016	8.75	Put	Bond Future	4,243.3900	4.2434	4,553.6300	4.5536	7.311	0	0	0
2015/09/01	R213	05/05/2016	8.74	Call	Bond Future	2,994.1000	2.9941	2,724.7500	2.7248	(8.996)	0	0	0
2015/09/01	R213	05/05/2016	8.75	Call	Bond Future	3,026.5100	3.0265	2,755.2600	2.7553	(8.962)	0	0	0
2015/09/01	R213	05/05/2016	8.76	Call	Bond Future	3,059.1200	3.0591	2,785.9800	2.7860	(8.929)	0	0	0
2015/09/01	R214	05/11/2015			Bond Future	8.9372	76.9724	9.0131	76.3713	0.849	0.0000	0.0000	11,693
2015/09/01	R214	05/11/2015	7.99	Put	Bond Future	8,341.5000	8.3415	8,905.0200	8.9050	6.756	0	0	0
2015/09/01	R214	05/11/2015	8.00	Put	Bond Future	8,252.8400	8.2528	8,815.0800	8.8151	6.813	0	0	0
2015/09/01	R214	05/11/2015	8.01	Put	Bond Future	8,164.7300	8.1647	8,725.6200	8.7256	6.870	0	0	0
2015/09/01	R214	05/11/2015	7.99	Call	Bond Future	134.0400	0.1340	96.4100	0.0964	(28.074)	0	0	0
2015/09/01	R214	05/11/2015	8.00	Call	Bond Future	139.3600	0.1394	100.4500	0.1004	(27.920)	0	0	0
2015/09/01	R214	05/11/2015	8.01	Call	Bond Future	145.0600	0.1451	104.8000	0.1048	(27.754)	0	0	0
2015/09/01	R214	04/02/2016			Bond Future	8.9883	78.2776	9.0664	77.6657	0.868	0.0000	0.0000	4,620
2015/09/01	R214	04/02/2016	7.99	Put	Bond Future	9,190.5200	9.1905	9,707.9200	9.7079	5.630	0	0	0
2015/09/01	R214	04/02/2016	8.00	Call	Bond Future	606.6200	0.6066	510.5300	0.5105	(15.840)	0	0	0
2015/09/01	R214	04/02/2016	8.01	Call	Bond Future	620.0100	0.6200	522.2300	0.5222	(15.771)	0	0	0
2015/09/01	R214	04/02/2016	7.99	Call	Bond Future	594.0500	0.5941	499.5800	0.4996	(15.903)	0	0	0
2015/09/01	R214	04/02/2016	8.01	Put	Bond Future	9,029.1500	9.0291	9,543.2400	9.5432	5.694	0	0	0
2015/09/01	R214	04/02/2016	8.00	Put	Bond Future	9,109.3400	9.1093	9,625.1200	9.6251	5.662	0	0	0
2015/09/01	R214	05/05/2016	9.01	Call	Bond Future	3,898.4200	3.8984	3,574.0300	3.5740	(8.321)	0	0	0
2015/09/01	R214	05/05/2016			Bond Future	9.0282	76.3769	9.1084	75.7537	0.888	0.0000	0.0000	0
2015/09/01	R214	05/05/2016	8.99	Call	Bond Future	3,821.2300	3.8212	3,500.8000	3.5008	(8.386)	0	0	0
2015/09/01	R214	05/05/2016	9.00	Call	Bond Future	3,858.9800	3.8590	3,536.5800	3.5366	(8.355)	0	0	0
2015/09/01	R214	05/05/2016	8.99	Put	Bond Future	4,121.5300	4.1215	4,424.3500	4.4244	7.347	0	0	0
2015/09/01	R214	05/05/2016	9.01	Put	Bond Future	4,041.4200	4.0414	4,340.2800	4.3403	7.395	0	0	0
2015/09/01	R214	05/05/2016	9.00	Put	Bond Future	4,080.5600	4.0806	4,381.4100	4.3814	7.373	0	0	0
2015/09/01	R248	05/11/2015	8.01	Put	Bond Future	11,109.2100	11.1092	11,880.5100	11.8805	6.943	0	0	0
2015/09/01	R248	05/11/2015			Bond Future	8.9983	99.0942	9.0743	98.3229	0.844	0.0000	0.0000	48,532
2015/09/01	R248	05/11/2015	8.00	Put	Bond Future	11,232.6700	11.2327	12,003.9700	12.0040	6.867	0	0	0
2015/09/01	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R248	05/11/2015	7.99	Put	Bond Future	11,356.3800	11.3564	12,127.6800	12.1277	6.792	0	0	0
2015/09/01	R248	04/02/2016	8.99	Put	Bond Future	621.8700	0.6219	1,406.9900	1.4070	126.251	0	0	0
2015/09/01	R248	04/02/2016			Bond Future	9.0511	100.7745	9.1293	99.9894	0.864	0.0000	0.0000	250
2015/09/01	R248	04/02/2016	9.00	Put	Bond Future	519.6600	0.5197	1,304.7800	1.3048	151.083	0	0	0
2015/09/01	R248	04/02/2016	9.01	Put	Bond Future	417.6400	0.4176	1,202.7600	1.2028	187.990	0	0	0
2015/09/01	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R248	05/05/2016			Bond Future	9.0926	98.1340	9.1730	97.3343	0.883	0.0000	0.0000	0
2015/09/01	R248	05/05/2016	8.99	Put	Bond Future	1,039.0900	1.0391	1,838.7700	1.8388	76.960	0	0	0
2015/09/01	R248	05/05/2016	9.01	Put	Bond Future	835.1000	0.8351	1,634.7800	1.6348	95.759	0	0	0
2015/09/01	R248	05/05/2016	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/01	R248	05/05/2016	9.00	Put	Bond Future	937.0000	0.9370	1,736.6800	1.7367	85.345	0	0	0
2015/09/01	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/01	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **516422**