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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/09/2015 TO 02/09/2015

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
2015/09/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	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
2015/09/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2025	05/11/2015			Bond Future	123.0805	123.0805	123.0862	123.0862	0.005	0.0000	0.0000	538
2015/09/02	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2025	05/11/2015	123.01	Call	Bond Future	70.4500	0.0704	76.2000	0.0762	8.162	0	0	0
2015/09/02	2025	05/11/2015	122.99	Call	Bond Future	90.4500	0.0904	96.2000	0.0962	6.357	0	0	0
2015/09/02	2025	05/11/2015	123.00	Call	Bond Future	80.4500	0.0804	86.2000	0.0862	7.147	0	0	0
2015/09/02	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2025	04/02/2016	126.01	Put	Bond Future	2,056.8500	2.0569	2,053.9100	2.0539	(0.143)	0	0	0
2015/09/02	2025	04/02/2016			Bond Future	123.9532	123.9532	123.9561	123.9561	0.002	0.0000	0.0000	0
2015/09/02	2025	04/02/2016	126.00	Put	Bond Future	2,046.8500	2.0469	2,043.9100	2.0439	(0.144)	0	0	0
2015/09/02	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2025	04/02/2016	125.99	Put	Bond Future	2,036.8500	2.0369	2,033.9100	2.0339	(0.144)	0	0	0
2015/09/02	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2030	05/11/2015			Bond Future	8.8639	95.2882	8.8668	95.2663	0.032	0.0000	0.0000	9,973
2015/09/02	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2030	05/11/2015	8.49	Put	Bond Future	2,906.0400	2.9060	2,927.9400	2.9279	0.754	0	0	0
2015/09/02	2030	05/11/2015	8.51	Put	Bond Future	2,747.4100	2.7474	2,769.3100	2.7693	0.797	0	0	0
2015/09/02	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2030	05/11/2015	8.50	Put	Bond Future	2,826.6800	2.8267	2,848.5800	2.8486	0.775	0	0	0
2015/09/02	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2030	04/02/2016			Bond Future	8.9239	92.8967	8.9272	92.8720	0.037	0.0000	0.0000	400
2015/09/02	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2030	04/02/2016	8.74	Put	Bond Future	1,391.9700	1.3920	1,416.6800	1.4167	1.775	0	0	0
2015/09/02	2030	04/02/2016	8.76	Put	Bond Future	1,239.1900	1.2392	1,263.9000	1.2639	1.994	0	0	0
2015/09/02	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2030	04/02/2016	8.75	Put	Bond Future	1,315.5300	1.3155	1,340.2400	1.3402	1.878	0	0	0
2015/09/02	2032	05/11/2015			Bond Future	8.9542	94.9157	8.9570	94.8928	0.031	0.0000	0.0000	1,579
2015/09/02	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2032	05/11/2015	7.99	Put	Bond Future	8,347.3600	8.3474	8,370.2200	8.3702	0.274	0	0	0
2015/09/02	2032	05/11/2015	8.01	Put	Bond Future	8,163.5200	8.1635	8,186.3800	8.1864	0.280	0	0	0
2015/09/02	2032	05/11/2015	8.00	Put	Bond Future	8,255.3800	8.2554	8,278.2400	8.2782	0.277	0	0	0
2015/09/02	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2032	04/02/2016			Bond Future	9.0139	96.5248	9.0171	96.4991	0.036	0.0000	0.0000	0
2015/09/02	2032	04/02/2016	8.69	Put	Bond Future	2,652.5400	2.6525	2,678.2100	2.6782	0.968	0	0	0
2015/09/02	2032	04/02/2016	8.71	Put	Bond Future	2,485.6000	2.4856	2,511.2700	2.5113	1.033	0	0	0

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2015/09/02	2032	04/02/2016	8.70	Put	Bond Future	2,569.0200	2.5690	2,594.6900	2.5947	0.999	0	0	0
2015/09/02	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2032	05/05/2016			Bond Future	9.0658	94.0868	9.0690	94.0613	0.036	0.0000	0.0000	0
2015/09/02	2032	05/05/2016	8.99	Put	Bond Future	603.1200	0.6031	628.7000	0.6287	4.241	0	0	0
2015/09/02	2032	05/05/2016	9.01	Put	Bond Future	443.4200	0.4434	469.0000	0.4690	5.769	0	0	0
2015/09/02	2032	05/05/2016	9.00	Put	Bond Future	523.2200	0.5232	548.8000	0.5488	4.889	0	0	0
2015/09/02	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2033	05/11/2015			Bond Future	103.2347	103.2347	103.2404	103.2404	0.006	0.0000	0.0000	100
2015/09/02	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2033	05/11/2015	102.40	Call	Bond Future	834.6500	0.8347	840.4000	0.8404	0.689	0	0	0
2015/09/02	2033	05/11/2015	102.41	Call	Bond Future	824.6500	0.8247	830.4000	0.8304	0.697	0	0	0
2015/09/02	2033	05/11/2015	102.39	Call	Bond Future	844.6500	0.8447	850.4000	0.8504	0.681	0	0	0
2015/09/02	2033	04/02/2016	102.40	Call	Bond Future	2,592.6400	2.5926	2,596.1200	2.5961	0.134	0	0	0
2015/09/02	2033	04/02/2016			Bond Future	104.9926	104.9926	104.9961	104.9961	0.003	0.0000	0.0000	0
2015/09/02	2033	04/02/2016	102.41	Call	Bond Future	2,582.6400	2.5826	2,586.1200	2.5861	0.135	0	0	0
2015/09/02	2033	04/02/2016	102.39	Call	Bond Future	2,602.6400	2.6026	2,606.1200	2.6061	0.134	0	0	0
2015/09/02	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2033	05/05/2016			Bond Future	105.8802	105.8802	105.8843	105.8843	0.004	0.0000	0.0000	0
2015/09/02	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2033	05/05/2016	102.40	Call	Bond Future	3,480.2500	3.4802	3,484.3400	3.4843	0.118	0	0	0
2015/09/02	2033	05/05/2016	102.41	Call	Bond Future	3,470.2500	3.4702	3,474.3400	3.4743	0.118	0	0	0
2015/09/02	2033	05/05/2016	102.39	Call	Bond Future	3,490.2500	3.4902	3,494.3400	3.4943	0.117	0	0	0
2015/09/02	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	05/11/2015	7.99	Put	Bond Future	10,285.2400	10.2852	10,358.1800	10.3582	0.709	0	0	0
2015/09/02	2037	05/11/2015	8.01	Put	Bond Future	10,074.6500	10.0747	10,147.5900	10.1476	0.724	0	0	0
2015/09/02	2037	05/11/2015			Bond Future	9.0457	97.2228	9.0538	97.1498	0.090	0.0000	0.0000	47,355
2015/09/02	2037	05/11/2015	8.00	Put	Bond Future	10,179.8600	10.1799	10,252.8000	10.2528	0.717	0	0	0
2015/09/02	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	04/02/2016	8.75	Put	Bond Future	3,209.1800	3.2092	3,285.8500	3.2858	2.389	0	0	0
2015/09/02	2037	04/02/2016			Bond Future	9.1021	94.6136	9.1107	94.5369	0.095	0.0000	0.0000	370
2015/09/02	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	04/02/2016	8.74	Put	Bond Future	3,302.8000	3.3028	3,379.4700	3.3795	2.321	0	0	0
2015/09/02	2037	04/02/2016	8.76	Put	Bond Future	3,115.6900	3.1157	3,192.3600	3.1924	2.461	0	0	0

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2015/09/02	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	05/05/2016	9.00	Put	Bond Future	1,352.7800	1.3528	1,430.2900	1.4303	5.730	0	0	0
2015/09/02	2037	05/05/2016			Bond Future	9.1523	96.2997	9.1611	96.2222	0.096	0.0000	0.0000	0
2015/09/02	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2037	05/05/2016	8.99	Put	Bond Future	1,442.6600	1.4427	1,520.1700	1.5202	5.373	0	0	0
2015/09/02	2037	05/05/2016	9.01	Put	Bond Future	1,263.0300	1.2630	1,340.5400	1.3405	6.137	0	0	0
2015/09/02	2038	05/11/2015			Bond Future	126.6094	126.6094	126.6178	126.6178	0.007	0.0000	0.0000	7,020
2015/09/02	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2038	05/11/2015	133.99	Put	Bond Future	7,380.6100	7.3806	7,372.2100	7.3722	(0.114)	0	0	0
2015/09/02	2038	05/11/2015	134.01	Put	Bond Future	7,400.6100	7.4006	7,392.2100	7.3922	(0.114)	0	0	0
2015/09/02	2038	05/11/2015	134.00	Put	Bond Future	7,390.6100	7.3906	7,382.2100	7.3822	(0.114)	0	0	0
2015/09/02	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2038	04/02/2016			Bond Future	127.3894	127.3894	127.3950	127.3950	0.004	0.0000	0.0000	0
2015/09/02	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2038	04/02/2016	130.99	Put	Bond Future	3,600.5600	3.6006	3,595.0200	3.5950	(0.154)	0	0	0
2015/09/02	2038	04/02/2016	131.01	Put	Bond Future	3,620.5600	3.6206	3,615.0200	3.6150	(0.153)	0	0	0
2015/09/02	2038	04/02/2016	131.00	Put	Bond Future	3,610.5600	3.6106	3,605.0200	3.6050	(0.153)	0	0	0
2015/09/02	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2044	05/11/2015			Bond Future	9.0884	98.9811	9.0966	98.9005	0.090	0.0000	0.0000	17,432
2015/09/02	2044	05/11/2015	8.24	Put	Bond Future	8,977.9400	8.9779	9,058.5600	9.0586	0.898	0	0	0
2015/09/02	2044	05/11/2015	8.26	Put	Bond Future	8,750.3800	8.7504	8,831.0000	8.8310	0.921	0	0	0
2015/09/02	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2044	05/11/2015	8.25	Put	Bond Future	8,864.0500	8.8640	8,944.6700	8.9447	0.910	0	0	0
2015/09/02	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2044	04/02/2016	8.99	Put	Bond Future	1,493.7300	1.4937	1,578.3000	1.5783	5.662	0	0	0
2015/09/02	2044	04/02/2016			Bond Future	9.1419	96.2766	9.1506	96.1920	0.095	0.0000	0.0000	0
2015/09/02	2044	04/02/2016	9.01	Put	Bond Future	1,294.8100	1.2948	1,379.3800	1.3794	6.531	0	0	0
2015/09/02	2044	04/02/2016	9.00	Put	Bond Future	1,394.1800	1.3942	1,478.7500	1.4788	6.066	0	0	0
2015/09/02	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2044	05/05/2016	8.99	Put	Bond Future	1,951.2800	1.9513	2,036.7500	2.0368	4.380	0	0	0
2015/09/02	2044	05/05/2016			Bond Future	9.1896	97.9922	9.1985	97.9068	0.097	0.0000	0.0000	0
2015/09/02	2044	05/05/2016	9.01	Put	Bond Future	1,752.7200	1.7527	1,838.1900	1.8382	4.876	0	0	0
2015/09/02	2044	05/05/2016	9.00	Put	Bond Future	1,851.9100	1.8519	1,937.3800	1.9374	4.615	0	0	0
2015/09/02	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2046	05/11/2015			Bond Future	126.5171	126.5171	125.6961	125.6961	(0.649)	0.0000	0.0000	6,432
2015/09/02	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
2015/09/02	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2046	05/11/2015	132.99	Put	Bond Future	6,472.8700	6.4729	7,293.9200	7.2939	12.684	0	0	0
2015/09/02	2046	05/11/2015	133.01	Put	Bond Future	6,492.8700	6.4929	7,313.9200	7.3139	12.645	0	0	0
2015/09/02	2046	05/11/2015	133.00	Put	Bond Future	6,482.8700	6.4829	7,303.9200	7.3039	12.665	0	0	0
2015/09/02	2046	04/02/2016	127.99	Call	Bond Future	681.7500	0.6817	0.0000	0.0000	(100.000)	0	0	0
2015/09/02	2046	04/02/2016			Bond Future	128.6717	128.6717	127.8337	127.8337	(0.651)	0.0000	0.0000	0
2015/09/02	2046	04/02/2016	128.00	Call	Bond Future	671.7500	0.6717	0.0000	0.0000	(100.000)	0	0	0
2015/09/02	2046	04/02/2016	128.01	Call	Bond Future	661.7500	0.6617	0.0000	0.0000	(100.000)	0	0	0
2015/09/02	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	156.3200	0.1563	100.000	0	0	0
2015/09/02	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	176.3200	0.1763	100.000	0	0	0
2015/09/02	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	166.3200	0.1663	100.000	0	0	0
2015/09/02	2050	05/11/2015			Bond Future	135.1517	135.1517	134.5128	134.5128	(0.473)	0.0000	0.0000	4,911
2015/09/02	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2050	05/11/2015	144.99	Put	Bond Future	9,838.3000	9.8383	10,477.1800	10.4772	6.494	0	0	0
2015/09/02	2050	05/11/2015	145.01	Put	Bond Future	9,858.3000	9.8583	10,497.1800	10.4972	6.481	0	0	0
2015/09/02	2050	05/11/2015	145.00	Put	Bond Future	9,848.3000	9.8483	10,487.1800	10.4872	6.487	0	0	0
2015/09/02	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2050	04/02/2016			Bond Future	135.9171	135.9171	135.2638	135.2638	(0.481)	0.0000	0.0000	0
2015/09/02	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2050	04/02/2016	137.99	Put	Bond Future	2,072.8600	2.0729	2,726.2300	2.7262	31.520	0	0	0
2015/09/02	2050	04/02/2016	138.01	Put	Bond Future	2,092.8600	2.0929	2,746.2300	2.7462	31.219	0	0	0
2015/09/02	2050	04/02/2016	138.00	Put	Bond Future	2,082.8600	2.0829	2,736.2300	2.7362	31.369	0	0	0
2015/09/02	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	AL37	05/11/2015			Index Future	463.4970	463.4970	463.4090	463.4090	(0.019)	0.0000	0.0000	3
2015/09/02	AL37	04/02/2016			Index Future	471.3490	471.3490	471.2520	471.2520	(0.021)	0.0000	0.0000	0
2015/09/02	AL7T	05/11/2015			Index Future	544.0380	544.0380	544.0290	544.0290	(0.002)	0.0000	0.0000	1
2015/09/02	AL7T	04/02/2016			Index Future	553.2560	553.2560	553.2360	553.2360	(0.004)	0.0000	0.0000	0
2015/09/02	ALBI	05/11/2015			Index Future	497.3830	497.3830	497.2440	497.2440	(0.028)	0.0000	0.0000	456
2015/09/02	ALBI	04/02/2016			Index Future	505.8100	505.8100	505.6590	505.6590	(0.030)	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
2015/09/02	ALBI	05/05/2016			Index Future	514.8100	514.8100	514.6620	514.6620	(0.029)	0.0000	0.0000	0
2015/09/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/02	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
2015/09/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/02	EL28	05/11/2015	126.99	Put	Bond Future	339.3900	0.3394	328.8400	0.3288	(3.109)	0	0	0
2015/09/02	EL28	05/11/2015			Bond Future	126.6506	126.6506	126.6612	126.6612	0.008	0.0000	0.0000	0
2015/09/02	EL28	05/11/2015	127.01	Put	Bond Future	359.3900	0.3594	348.8400	0.3488	(2.936)	0	0	0
2015/09/02	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	EL28	05/11/2015	127.00	Put	Bond Future	349.3900	0.3494	338.8400	0.3388	(3.020)	0	0	0
2015/09/02	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	EL28	04/02/2016	128.99	Put	Bond Future	182.3500	0.1823	174.5600	0.1746	(4.272)	0	0	0
2015/09/02	EL28	04/02/2016			Bond Future	128.8076	128.8076	128.8154	128.8154	0.006	0.0000	0.0000	0
2015/09/02	EL28	04/02/2016	129.01	Put	Bond Future	202.3500	0.2023	194.5600	0.1946	(3.850)	0	0	0
2015/09/02	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	EL28	04/02/2016	129.00	Put	Bond Future	192.3500	0.1923	184.5600	0.1846	(4.050)	0	0	0
2015/09/02	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	ES33	05/11/2015	9.00	Put	Bond Future	7,134.0600	7.1341	7,144.9300	7.1449	0.152	0	0	0
2015/09/02	ES33	05/11/2015			Bond Future	9.9593	80.7993	9.9608	80.7885	0.016	0.0000	0.0000	6,441
2015/09/02	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	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
2015/09/02	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	ES33	05/11/2015	8.99	Put	Bond Future	7,213.3900	7.2134	7,224.2600	7.2243	0.151	0	0	0
2015/09/02	ES33	05/11/2015	9.01	Put	Bond Future	7,054.8300	7.0548	7,065.7000	7.0657	0.154	0	0	0
2015/09/02	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	ES33	04/02/2016			Bond Future	10.0487	82.1689	10.0507	82.1558	0.019	0.0000	0.0000	0
2015/09/02	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	ES33	04/02/2016	9.99	Put	Bond Future	404.6700	0.4047	417.8500	0.4178	3.257	0	0	0
2015/09/02	ES33	04/02/2016	10.01	Put	Bond Future	266.5400	0.2665	279.7200	0.2797	4.945	0	0	0
2015/09/02	ES33	04/02/2016	10.00	Put	Bond Future	335.5600	0.3356	348.7400	0.3487	3.928	0	0	0
2015/09/02	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	ES33	05/05/2016			Bond Future	10.1290	79.8417	10.1309	79.8286	0.019	0.0000	0.0000	0
2015/09/02	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	ES33	05/05/2016	9.99	Put	Bond Future	949.2100	0.9492	962.3400	0.9623	1.383	0	0	0
2015/09/02	ES33	05/05/2016	10.01	Put	Bond Future	811.5700	0.8116	824.7000	0.8247	1.618	0	0	0
2015/09/02	ES33	05/05/2016	10.00	Put	Bond Future	880.3400	0.8803	893.4700	0.8935	1.491	0	0	0
2015/09/02	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	GOVI	05/11/2015			GOVI	494.0530	494.0530	493.9520	493.9520	(0.020)	0.0000	0.0000	443
2015/09/02	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	GOVI	05/11/2015	529.99	Put	GOVI	359,370.0000	35.9370	360,380.0000	36.0380	0.281	0	0	0
2015/09/02	GOVI	05/11/2015	530.01	Put	GOVI	359,570.0000	35.9570	360,580.0000	36.0580	0.281	0	0	0
2015/09/02	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	GOVI	05/11/2015	530.00	Put	GOVI	359,470.0000	35.9470	360,480.0000	36.0480	0.281	0	0	0
2015/09/02	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	GOVI	04/02/2016			GOVI	502.4240	502.4240	502.3110	502.3110	(0.022)	0.0000	0.0000	26
2015/09/02	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	GOVI	04/02/2016	511.99	Put	GOVI	95,660.0000	9.5660	96,790.0000	9.6790	1.181	0	0	0
2015/09/02	GOVI	04/02/2016	512.01	Put	GOVI	95,860.0000	9.5860	96,990.0000	9.6990	1.179	0	0	0
2015/09/02	GOVI	04/02/2016	512.00	Put	GOVI	95,760.0000	9.5760	96,890.0000	9.6890	1.180	0	0	0
2015/09/02	GOVI	05/05/2016	518.01	Put	GOVI	66,460.0000	6.6460	67,550.0000	6.7550	1.640	0	0	0
2015/09/02	GOVI	05/05/2016			GOVI	511.3640	511.3640	511.2550	511.2550	(0.021)	0.0000	0.0000	0
2015/09/02	GOVI	05/05/2016	518.00	Put	GOVI	66,360.0000	6.6360	67,450.0000	6.7450	1.643	0	0	0
2015/09/02	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	GOVI	05/05/2016	517.99	Put	GOVI	66,260.0000	6.6260	67,350.0000	6.7350	1.645	0	0	0
2015/09/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/02	IGOV	05/11/2015			Index Future	232.9020	232.9020	232.7030	232.7030	(0.085)	0.0000	0.0000	973
2015/09/02	IGOV	04/02/2016			Index Future	236.8660	236.8660	236.6600	236.6600	(0.087)	0.0000	0.0000	82
2015/09/02	IGOV	05/05/2016			Index Future	241.0990	241.0990	240.8920	240.8920	(0.086)	0.0000	0.0000	0
2015/09/02	ILBI	05/11/2015			Index Future	631.4310	631.4310	630.9630	630.9630	(0.074)	0.0000	0.0000	0
2015/09/02	ILBI	04/02/2016			Index Future	642.2410	642.2410	641.7630	641.7630	(0.074)	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
2015/09/02	IS01	19/12/2016			Interest Rate Swap	99.9835	99.9835	99.9819	99.9819	(0.002)	0.0000	0.0000	0
2015/09/02	IS02	18/12/2017			Interest Rate Swap	100.1753	100.1753	100.1551	100.1551	(0.020)	0.0000	0.0000	0
2015/09/02	IS05	17/12/2020			Interest Rate Swap	100.0374	100.0374	99.9793	99.9793	(0.058)	0.0000	0.0000	0
2015/09/02	IS10	17/12/2025			Interest Rate Swap	101.4951	101.4951	101.4008	101.4008	(0.093)	0.0000	0.0000	0
2015/09/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/02	JBAF	16/09/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/09/02	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/02	JBAF	18/11/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/02	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/09/02	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/09/02	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/09/02	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/09/02	JBAF	15/06/2016			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2015/09/02	JBAF	21/09/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2015/09/02	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2015/09/02	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/09/02	JBAF	21/06/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2015/09/02	R023	05/11/2015			Bond Future	8.3089	98.4865	8.3113	98.4734	0.030	0.0000	0.0000	14,805
2015/09/02	R023	05/11/2015	7.99	Put	Bond Future	2,265.9100	2.2659	2,267.0400	2.2670	0.050	0	0	0
2015/09/02	R023	05/11/2015	8.01	Put	Bond Future	2,190.0500	2.1900	2,190.8500	2.1909	0.037	0	0	0
2015/09/02	R023	05/11/2015	7.99	Call	Bond Future	559.2900	0.5593	547.3400	0.5473	(2.137)	0	0	0
2015/09/02	R023	05/11/2015	8.00	Put	Bond Future	2,227.8000	2.2278	2,228.7700	2.2288	0.044	0	0	0
2015/09/02	R023	05/11/2015	8.00	Call	Bond Future	575.2700	0.5753	563.1600	0.5632	(2.105)	0	0	0
2015/09/02	R023	05/11/2015	8.01	Call	Bond Future	591.5800	0.5916	579.3000	0.5793	(2.076)	0	0	0
2015/09/02	R023	04/02/2016	8.01	Put	Bond Future	2,872.3600	2.8724	2,877.7800	2.8778	0.189	0	0	0
2015/09/02	R023	04/02/2016			Bond Future	8.3801	100.1558	8.3832	100.1400	0.037	0.0000	0.0000	1,050
2015/09/02	R023	04/02/2016	8.00	Put	Bond Future	2,907.7000	2.9077	2,913.2200	2.9132	0.190	0	0	0
2015/09/02	R023	04/02/2016	8.01	Call	Bond Future	947.6000	0.9476	937.2000	0.9372	(1.098)	0	0	0
2015/09/02	R023	04/02/2016	7.99	Call	Bond Future	912.9400	0.9129	902.7300	0.9027	(1.118)	0	0	0
2015/09/02	R023	04/02/2016	8.00	Call	Bond Future	930.2800	0.9303	919.9800	0.9200	(1.107)	0	0	0
2015/09/02	R023	04/02/2016	7.99	Put	Bond Future	2,943.0600	2.9431	2,948.6700	2.9487	0.191	0	0	0
2015/09/02	R023	05/05/2016			Bond Future	8.4322	98.0105	8.4353	97.9950	0.037	0.0000	0.0000	0

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2015/09/02	R023	05/05/2016	8.24	Put	Bond Future	2,789.2600	2.7893	2,793.3500	2.7933	0.147	0	0	0
2015/09/02	R023	05/05/2016	8.26	Put	Bond Future	2,733.7500	2.7338	2,737.7200	2.7377	0.145	0	0	0
2015/09/02	R023	05/05/2016	8.24	Call	Bond Future	1,824.2700	1.8243	1,812.8400	1.8128	(0.627)	0	0	0
2015/09/02	R023	05/05/2016	8.25	Put	Bond Future	2,761.0900	2.7611	2,765.1200	2.7651	0.146	0	0	0
2015/09/02	R023	05/05/2016	8.25	Call	Bond Future	1,846.6000	1.8466	1,835.1100	1.8351	(0.622)	0	0	0
2015/09/02	R023	05/05/2016	8.26	Call	Bond Future	1,869.7300	1.8697	1,858.1800	1.8582	(0.618)	0	0	0
2015/09/02	R186	05/11/2015	7.75	Put	Bond Future	6,127.0300	6.1270	6,104.4500	6.1045	(0.369)	0	0	0
2015/09/02	R186	05/11/2015	8.24	Call	Bond Future	1,082.5400	1.0825	1,075.4500	1.0755	(0.655)	0	0	0
2015/09/02	R186	05/11/2015	8.25	Put	Bond Future	2,924.9800	2.9250	2,899.9800	2.9000	(0.855)	0	0	8,650
2015/09/02	R186	05/11/2015	8.45	Call	Bond Future	1,764.1600	1.7642	1,758.4100	1.7584	(0.326)	0	0	0
2015/09/02	R186	05/11/2015	8.75	Call	Bond Future	3,115.4400	3.1154	3,114.2500	3.1143	(0.038)	0	0	0
2015/09/02	R186	05/11/2015	8.85	Put	Bond Future	817.8900	0.8179	800.7300	0.8007	(2.098)	0	0	2,283
2015/09/02	R186	05/11/2015			Bond Future	8.4804	118.4066	8.4781	118.4246	(0.027)	8.4800	8.4566	32,582
2015/09/02	R186	05/11/2015	9.00	Put	Bond Future	557.5700	0.5576	543.4700	0.5435	(2.529)	0	0	2,600
2015/09/02	R186	05/11/2015	8.24	Put	Bond Future	2,976.8300	2.9768	2,951.8100	2.9518	(0.840)	0	0	0
2015/09/02	R186	05/11/2015	8.35	Put	Bond Future	2,435.3100	2.4353	2,410.7700	2.4108	(1.008)	0	0	9,430
2015/09/02	R186	05/11/2015	8.22	Call	Bond Future	1,028.5400	1.0285	1,021.4100	1.0214	(0.693)	0	0	0
2015/09/02	R186	05/11/2015	8.55	Put	Bond Future	1,626.5100	1.6265	1,604.0700	1.6041	(1.380)	0	0	4,667
2015/09/02	R186	05/11/2015	8.26	Put	Bond Future	2,873.4900	2.8735	2,848.5200	2.8485	(0.869)	0	0	0
2015/09/02	R186	05/11/2015	8.50	Put	Bond Future	1,805.1000	1.8051	1,782.0100	1.7820	(1.279)	0	0	4,666
2015/09/02	R186	05/11/2015	7.73	Call	Bond Future	220.0600	0.2201	215.5800	0.2156	(2.036)	0	0	169
2015/09/02	R186	05/11/2015	7.86	Call	Bond Future	350.8100	0.3508	345.2200	0.3452	(1.593)	0	0	674
2015/09/02	R186	05/11/2015	8.35	Call	Bond Future	1,413.1000	1.4131	1,406.4900	1.4065	(0.468)	0	0	843
2015/09/02	R186	05/11/2015	8.45	Put	Bond Future	2,001.3000	2.0013	1,977.6200	1.9776	(1.183)	0	0	6,308
2015/09/02	R186	05/11/2015	8.75	Put	Bond Future	1,040.7600	1.0408	1,021.6400	1.0216	(1.837)	0	0	10,000
2015/09/02	R186	05/11/2015	8.85	Call	Bond Future	3,648.9700	3.6490	3,649.7400	3.6497	0.021	0	0	0
2015/09/02	R186	05/11/2015	9.00	Call	Bond Future	4,510.1900	4.5102	4,514.0200	4.5140	0.085	0	0	0
2015/09/02	R186	05/11/2015	7.73	Put	Bond Future	6,277.0200	6.2770	6,254.6100	6.2546	(0.357)	0	0	0
2015/09/02	R186	05/11/2015	7.75	Call	Bond Future	237.0900	0.2371	232.4400	0.2324	(1.961)	0	0	1,200
2015/09/02	R186	05/11/2015	7.86	Put	Bond Future	5,327.7200	5.3277	5,304.2000	5.3042	(0.441)	0	0	0
2015/09/02	R186	05/11/2015	8.25	Call	Bond Future	1,110.3400	1.1103	1,103.2700	1.1033	(0.637)	0	0	0
2015/09/02	R186	05/11/2015	8.22	Put	Bond Future	3,082.3500	3.0824	3,057.2900	3.0573	(0.813)	0	0	1,090
2015/09/02	R186	05/11/2015	8.55	Call	Bond Future	2,167.1600	2.1672	2,162.6500	2.1626	(0.208)	0	0	0
2015/09/02	R186	05/11/2015	8.26	Call	Bond Future	1,138.4300	1.1384	1,131.3900	1.1314	(0.618)	0	0	0
2015/09/02	R186	05/11/2015	8.50	Call	Bond Future	1,957.7600	1.9578	1,952.6000	1.9526	(0.264)	0	0	650
2015/09/02	R186	04/02/2016	7.50	Call	Bond Future	410.5000	0.4105	407.9200	0.4079	(0.629)	0	0	0
2015/09/02	R186	04/02/2016			Bond Future	8.5394	115.1154	8.5374	115.1307	(0.023)	0.0000	0.0000	5,365
2015/09/02	R186	04/02/2016	7.51	Call	Bond Future	420.5500	0.4205	417.9400	0.4179	(0.621)	0	0	0
2015/09/02	R186	04/02/2016	8.75	Call	Bond Future	3,713.2300	3.7132	3,713.4900	3.7135	0.007	0	0	0
2015/09/02	R186	04/02/2016	7.50	Put	Bond Future	8,734.5000	8.7345	8,716.6600	8.7167	(0.204)	0	0	0
2015/09/02	R186	04/02/2016	7.49	Call	Bond Future	401.1100	0.4011	398.5400	0.3985	(0.641)	0	0	0
2015/09/02	R186	04/02/2016	7.49	Put	Bond Future	8,809.1300	8.8091	8,791.3000	8.7913	(0.202)	0	0	0
2015/09/02	R186	04/02/2016	7.51	Put	Bond Future	8,660.6100	8.6606	8,642.7400	8.6427	(0.206)	0	0	0
2015/09/02	R186	04/02/2016	8.75	Put	Bond Future	2,121.6100	2.1216	2,106.6100	2.1066	(0.707)	0	0	6,700
2015/09/02	R186	05/05/2016			Bond Future	8.5885	117.1662	8.5863	117.1824	(0.025)	0.0000	0.0000	0
2015/09/02	R186	05/05/2016	8.34	Call	Bond Future	2,711.0500	2.7111	2,710.9500	2.7110	(0.004)	0	0	0
2015/09/02	R186	05/05/2016	8.35	Call	Bond Future	2,743.0600	2.7431	2,743.0100	2.7430	(0.002)	0	0	0

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2015/09/02	R186	05/05/2016	8.33	Call	Bond Future	2,679.2700		2.6793	2,679.1300	2.6791	(0.005)	0	0	0
2015/09/02	R186	05/05/2016	8.35	Put	Bond Future	4,545.9800		4.5460	4,529.7700	4.5298	(0.357)	0	0	0
2015/09/02	R186	05/05/2016	7.56	Put	Bond Future	8,951.7400		8.9517	8,933.9100	8.9339	(0.199)	0	0	0
2015/09/02	R186	05/05/2016	8.34	Put	Bond Future	4,590.4200		4.5904	4,574.1600	4.5742	(0.354)	0	0	0
2015/09/02	R186	05/05/2016	7.56	Call	Bond Future	891.7500		0.8917	890.0800	0.8901	(0.187)	0	0	0
2015/09/02	R186	05/05/2016	8.33	Put	Bond Future	4,635.1500		4.6351	4,618.8500	4.6188	(0.352)	0	0	0
2015/09/02	R186	04/08/2016	8.51	Put	Bond Future	4,601.5600		4.6016	4,588.3200	4.5883	(0.288)	0	0	0
2015/09/02	R186	04/08/2016			Bond Future	8.6352		114.0157	8.6333	114.0295	(0.022)	0.0000	0.0000	0
2015/09/02	R186	04/08/2016	8.50	Put	Bond Future	4,639.6200		4.6396	4,626.3500	4.6263	(0.286)	0	0	0
2015/09/02	R186	04/08/2016	8.51	Call	Bond Future	3,679.2100		3.6792	3,679.8100	3.6798	0.016	0	0	0
2015/09/02	R186	04/08/2016	8.49	Call	Bond Future	3,608.5900		3.6086	3,609.1300	3.6091	0.015	0	0	0
2015/09/02	R186	04/08/2016	8.50	Call	Bond Future	3,643.1500		3.6431	3,643.7200	3.6437	0.016	0	0	0
2015/09/02	R186	04/08/2016	8.49	Put	Bond Future	4,679.2400		4.6792	4,665.9400	4.6659	(0.284)	0	0	0
2015/09/02	R197	05/11/2015	295.00	Call	Bond Future	367.2200		0.3672	178.3600	0.1784	(51.430)	0	0	0
2015/09/02	R197	05/11/2015			Bond Future	295.3672		295.3672	295.1784	295.1784	(0.064)	0.0000	0.0000	927
2015/09/02	R197	05/11/2015	294.99	Call	Bond Future	377.2200		0.3772	188.3600	0.1884	(50.066)	0	0	0
2015/09/02	R197	05/11/2015	295.01	Call	Bond Future	357.2200		0.3572	168.3600	0.1684	(52.869)	0	0	0
2015/09/02	R197	05/11/2015	294.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R197	05/11/2015	295.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R197	05/11/2015	295.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R197	04/02/2016			Bond Future	294.0356		294.0356	293.8368	293.8368	(0.068)	0.0000	0.0000	0
2015/09/02	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R197	04/02/2016	296.99	Put	Bond Future	2,954.4500		2.9544	3,153.2100	3.1532	6.727	0	0	0
2015/09/02	R197	04/02/2016	297.01	Put	Bond Future	2,974.4500		2.9744	3,173.2100	3.1732	6.682	0	0	0
2015/09/02	R197	04/02/2016	297.00	Put	Bond Future	2,964.4500		2.9644	3,163.2100	3.1632	6.705	0	0	0
2015/09/02	R202	05/11/2015			Bond Future	239.7743		239.7743	239.7885	239.7885	0.006	0.0000	0.0000	53,286
2015/09/02	R202	05/11/2015	245.99	Put	Bond Future	6,215.7100		6.2157	6,201.4600	6.2015	(0.229)	0	0	0
2015/09/02	R202	05/11/2015	246.01	Put	Bond Future	6,235.7100		6.2357	6,221.4600	6.2215	(0.229)	0	0	0
2015/09/02	R202	05/11/2015	246.00	Put	Bond Future	6,225.7100		6.2257	6,211.4600	6.2115	(0.229)	0	0	0
2015/09/02	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R202	04/02/2016			Bond Future	240.4784		240.4784	240.4876	240.4876	0.004	0.0000	0.0000	0
2015/09/02	R202	04/02/2016	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R202	04/02/2016	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R202	04/02/2016	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R202	04/02/2016	239.99	Call	Bond Future	488.3900		0.4884	497.6500	0.4977	1.896	0	0	0
2015/09/02	R202	04/02/2016	240.00	Call	Bond Future	478.3900		0.4784	487.6500	0.4877	1.936	0	0	0
2015/09/02	R202	04/02/2016	240.01	Call	Bond Future	468.3900		0.4684	477.6500	0.4777	1.977	0	0	0
2015/09/02	R203	05/11/2015	5.99	Call	Bond Future	0.3800		0.0004	0.3400	0.0003	(10.526)	0	0	0
2015/09/02	R203	05/11/2015	6.00	Put	Bond Future	2,485.3700		2.4854	2,487.4300	2.4874	0.083	0	0	0
2015/09/02	R203	05/11/2015			Bond Future	7.4272		102.6486	7.4285	102.6465	0.016	0.0000	0.0000	15,250
2015/09/02	R203	05/11/2015	6.00	Call	Bond Future	0.4000		0.0004	0.3700	0.0004	(7.500)	0	0	0

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2015/09/02	R203	05/11/2015	6.01	Call	Bond Future		0.4300	0.0004	0.3900	0.0004	(9.302)	0	0	0
2015/09/02	R203	05/11/2015	5.99	Put	Bond Future	2,503.0400		2.5030	2,505.0900	2.5051	0.082	0	0	0
2015/09/02	R203	05/11/2015	6.01	Put	Bond Future	2,467.7100		2.4677	2,469.7600	2.4698	0.083	0	0	0
2015/09/02	R203	04/02/2016	7.25	Put	Bond Future	574.9600		0.5750	577.4100	0.5774	0.426	0	0	0
2015/09/02	R203	04/02/2016	7.26	Put	Bond Future	564.8500		0.5648	567.2600	0.5673	0.427	0	0	0
2015/09/02	R203	04/02/2016			Bond Future	7.5269		104.3886	7.5301	104.3838	0.043	0.0000	0.0000	0
2015/09/02	R203	04/02/2016	7.26	Call	Bond Future	166.1200		0.1661	163.6600	0.1637	(1.481)	0	0	0
2015/09/02	R203	04/02/2016	7.24	Call	Bond Future	156.7100		0.1567	154.3300	0.1543	(1.519)	0	0	0
2015/09/02	R203	04/02/2016	7.25	Call	Bond Future	161.2500		0.1613	158.8300	0.1588	(1.501)	0	0	0
2015/09/02	R203	04/02/2016	7.24	Put	Bond Future	585.4100		0.5854	587.9000	0.5879	0.425	0	0	0
2015/09/02	R203	05/05/2016	7.25	Put	Bond Future	740.7700		0.7408	742.6800	0.7427	0.258	0	0	0
2015/09/02	R203	05/05/2016			Bond Future	7.5837		102.0779	7.5873	102.0734	0.047	0.0000	0.0000	0
2015/09/02	R203	05/05/2016	7.26	Call	Bond Future	321.3700		0.3214	318.7100	0.3187	(0.828)	0	0	0
2015/09/02	R203	05/05/2016	7.24	Call	Bond Future	311.4200		0.3114	308.8100	0.3088	(0.838)	0	0	0
2015/09/02	R203	05/05/2016	7.25	Call	Bond Future	316.3700		0.3164	313.7400	0.3137	(0.831)	0	0	0
2015/09/02	R203	05/05/2016	7.24	Put	Bond Future	748.5800		0.7486	750.5100	0.7505	0.258	0	0	0
2015/09/02	R203	05/05/2016	7.26	Put	Bond Future	733.0200		0.7330	734.9000	0.7349	0.256	0	0	0
2015/09/02	R204	05/11/2015			Bond Future	7.7505		103.7688	7.7577	103.7492	0.092	0.0000	0.0000	24,654
2015/09/02	R204	05/11/2015	6.25	Call	Bond Future	0.6900		0.0007	0.6100	0.0006	(11.594)	0	0	0
2015/09/02	R204	05/11/2015	6.24	Put	Bond Future	4,234.1200		4.2341	4,253.5700	4.2536	0.459	0	0	0
2015/09/02	R204	05/11/2015	6.26	Put	Bond Future	4,176.7300		4.1767	4,196.1700	4.1962	0.465	0	0	0
2015/09/02	R204	05/11/2015	6.25	Put	Bond Future	4,205.4200		4.2054	4,224.8700	4.2249	0.462	0	0	0
2015/09/02	R204	05/11/2015	6.26	Call	Bond Future	0.7400		0.0007	0.6500	0.0007	(12.162)	0	0	0
2015/09/02	R204	05/11/2015	6.24	Call	Bond Future	0.6500		0.0007	0.5700	0.0006	(12.308)	0	0	0
2015/09/02	R204	04/02/2016	7.50	Call	Bond Future	365.1000		0.3651	355.9600	0.3560	(2.503)	0	0	0
2015/09/02	R204	04/02/2016			Bond Future	7.8361		101.4909	7.8450	101.4684	0.113	0.0000	0.0000	0
2015/09/02	R204	04/02/2016	7.51	Call	Bond Future	373.6500		0.3737	364.3700	0.3644	(2.484)	0	0	0
2015/09/02	R204	04/02/2016	7.49	Put	Bond Future	1,237.1800		1.2372	1,250.6300	1.2506	1.087	0	0	0
2015/09/02	R204	04/02/2016	7.51	Put	Bond Future	1,202.7800		1.2028	1,215.9600	1.2160	1.096	0	0	0
2015/09/02	R204	04/02/2016	7.49	Call	Bond Future	356.9300		0.3569	347.9200	0.3479	(2.524)	0	0	0
2015/09/02	R204	04/02/2016	7.50	Put	Bond Future	1,219.7900		1.2198	1,233.1100	1.2331	1.092	0	0	0
2015/09/02	R204	05/05/2016	7.75	Call	Bond Future	832.4900		0.8325	820.5300	0.8205	(1.437)	0	0	0
2015/09/02	R204	05/05/2016			Bond Future	7.9007		103.2987	7.9103	103.2764	0.121	0.0000	0.0000	0
2015/09/02	R204	05/05/2016	7.76	Call	Bond Future	843.4700		0.8435	831.4200	0.8314	(1.429)	0	0	0
2015/09/02	R204	05/05/2016	7.74	Put	Bond Future	1,196.6600		1.1967	1,207.0600	1.2071	0.869	0	0	0
2015/09/02	R204	05/05/2016	7.76	Put	Bond Future	1,171.4700		1.1715	1,181.7000	1.1817	0.873	0	0	0
2015/09/02	R204	05/05/2016	7.74	Call	Bond Future	821.9300		0.8219	810.0500	0.8100	(1.445)	0	0	0
2015/09/02	R204	05/05/2016	7.75	Put	Bond Future	1,183.8500		1.1839	1,194.1700	1.1942	0.872	0	0	0
2015/09/02	R207	05/11/2015	7.76	Call	Bond Future	428.9900		0.4290	421.1400	0.4211	(1.830)	0	0	0
2015/09/02	R207	05/11/2015			Bond Future	7.9826		99.7476	7.9848	99.7402	0.027	0.0000	0.0000	44,051
2015/09/02	R207	05/11/2015	7.74	Call	Bond Future	405.3400		0.4053	397.6800	0.3977	(1.890)	0	0	0
2015/09/02	R207	05/11/2015	7.50	Call	Bond Future	189.0700		0.1891	183.8700	0.1839	(2.750)	0	0	19
2015/09/02	R207	05/11/2015	7.75	Call	Bond Future	417.0500		0.4170	409.2900	0.4093	(1.861)	0	0	0
2015/09/02	R207	05/11/2015	7.43	Call	Bond Future	146.8000		0.1468	142.3300	0.1423	(3.045)	0	0	53
2015/09/02	R207	05/11/2015	7.74	Put	Bond Future	1,245.0200		1.2450	1,244.6900	1.2447	(0.027)	0	0	0
2015/09/02	R207	05/11/2015	7.43	Put	Bond Future	2,072.0600		2.0721	2,074.9200	2.0749	0.138	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
2015/09/02	R207	05/11/2015	7.76	Put	Bond Future	1,199.1300	1.1991	1,198.6100	1.1986	(0.043)	0	0	0
2015/09/02	R207	05/11/2015	7.50	Put	Bond Future	1,867.9300	1.8679	1,870.0600	1.8701	0.114	0	0	0
2015/09/02	R207	05/11/2015	7.75	Put	Bond Future	1,221.9500	1.2219	1,221.5200	1.2215	(0.035)	0	0	0
2015/09/02	R207	04/02/2016	7.49	Put	Bond Future	2,222.5200	2.2225	2,227.7600	2.2278	0.236	0	0	0
2015/09/02	R207	04/02/2016	7.27	Put	Bond Future	2,818.9700	2.8190	2,825.5900	2.8256	0.235	0	0	0
2015/09/02	R207	04/02/2016			Bond Future	8.0629	97.7966	8.0659	97.7867	0.038	0.0000	0.0000	0
2015/09/02	R207	04/02/2016	7.51	Put	Bond Future	2,171.8000	2.1718	2,176.9000	2.1769	0.235	0	0	0
2015/09/02	R207	04/02/2016	7.27	Call	Bond Future	192.6300	0.1926	189.2700	0.1893	(1.744)	0	0	43
2015/09/02	R207	04/02/2016	7.50	Call	Bond Future	341.4000	0.3414	336.5900	0.3366	(1.409)	0	0	19
2015/09/02	R207	04/02/2016	7.51	Call	Bond Future	349.4600	0.3495	344.5800	0.3446	(1.396)	0	0	0
2015/09/02	R207	04/02/2016	7.49	Call	Bond Future	333.4800	0.3335	328.7400	0.3287	(1.421)	0	0	0
2015/09/02	R207	04/02/2016	7.50	Put	Bond Future	2,197.0800	2.1971	2,202.2500	2.2022	0.235	0	0	0
2015/09/02	R207	05/05/2016	7.86	Put	Bond Future	1,812.0800	1.8121	1,815.1000	1.8151	0.167	0	0	0
2015/09/02	R207	05/05/2016			Bond Future	8.1309	99.5389	8.1340	99.5293	0.038	0.0000	0.0000	0
2015/09/02	R207	05/05/2016	7.85	Put	Bond Future	1,830.2900	1.8303	1,833.3500	1.8334	0.167	0	0	0
2015/09/02	R207	05/05/2016	7.56	Put	Bond Future	2,412.0400	2.4120	2,416.3600	2.4164	0.179	0	0	0
2015/09/02	R207	05/05/2016	7.84	Put	Bond Future	1,848.6100	1.8486	1,851.7200	1.8517	0.168	0	0	0
2015/09/02	R207	05/05/2016	7.56	Call	Bond Future	636.2600	0.6363	630.9900	0.6310	(0.828)	0	0	43
2015/09/02	R207	05/05/2016	7.85	Call	Bond Future	961.4500	0.9614	954.9200	0.9549	(0.679)	0	0	0
2015/09/02	R207	05/05/2016	7.86	Call	Bond Future	974.3300	0.9743	967.7600	0.9678	(0.674)	0	0	0
2015/09/02	R207	05/05/2016	7.84	Call	Bond Future	948.6600	0.9487	942.1800	0.9422	(0.683)	0	0	0
2015/09/02	R207	04/08/2016			Bond Future	8.1966	97.7226	8.2007	97.7106	0.051	0.0000	0.0000	0
2015/09/02	R207	04/08/2016	7.99	Put	Bond Future	1,830.2100	1.8302	1,834.6800	1.8347	0.244	0	0	0
2015/09/02	R207	04/08/2016	8.01	Put	Bond Future	1,798.6900	1.7987	1,803.0800	1.8031	0.244	0	0	0
2015/09/02	R207	04/08/2016	8.00	Put	Bond Future	1,814.4100	1.8144	1,818.8400	1.8188	0.244	0	0	0
2015/09/02	R207	04/08/2016	8.01	Call	Bond Future	1,257.9500	1.2580	1,250.3200	1.2503	(0.607)	0	0	0
2015/09/02	R207	04/08/2016	7.99	Call	Bond Future	1,231.2900	1.2313	1,223.7400	1.2237	(0.613)	0	0	0
2015/09/02	R207	04/08/2016	8.00	Call	Bond Future	1,244.5800	1.2446	1,236.9900	1.2370	(0.610)	0	0	0
2015/09/02	R208	05/11/2015			Bond Future	8.1115	94.8955	8.1139	94.8859	0.028	0.0000	0.0000	40,396
2015/09/02	R208	05/11/2015	7.74	Put	Bond Future	1,902.0400	1.9020	1,903.4900	1.9035	0.076	0	0	0
2015/09/02	R208	05/11/2015	8.48	Call	Bond Future	1,893.0000	1.8930	1,879.9000	1.8799	(0.692)	0	0	0
2015/09/02	R208	05/11/2015	7.75	Call	Bond Future	358.3400	0.3583	350.1100	0.3501	(2.297)	0	0	0
2015/09/02	R208	05/11/2015	7.76	Call	Bond Future	369.4100	0.3694	361.0600	0.3611	(2.260)	0	0	0
2015/09/02	R208	05/11/2015	7.74	Call	Bond Future	347.5200	0.3475	339.4100	0.3394	(2.334)	0	0	0
2015/09/02	R208	05/11/2015	8.48	Put	Bond Future	381.6200	0.3816	378.0800	0.3781	(0.928)	0	0	2,200
2015/09/02	R208	05/11/2015	7.76	Put	Bond Future	1,839.4700	1.8395	1,840.6800	1.8407	0.066	0	0	0
2015/09/02	R208	05/11/2015	7.75	Put	Bond Future	1,870.6200	1.8706	1,871.9500	1.8719	0.071	0	0	0
2015/09/02	R208	04/02/2016			Bond Future	8.1833	96.5042	8.1863	96.4921	0.037	0.0000	0.0000	0
2015/09/02	R208	04/02/2016	7.74	Put	Bond Future	2,364.7600	2.3648	2,369.8400	2.3698	0.215	0	0	0
2015/09/02	R208	04/02/2016	7.76	Put	Bond Future	2,307.6800	2.3077	2,312.6100	2.3126	0.214	0	0	0
2015/09/02	R208	04/02/2016	7.75	Put	Bond Future	2,336.1200	2.3361	2,341.1200	2.3411	0.214	0	0	0
2015/09/02	R208	04/02/2016	7.76	Call	Bond Future	604.8700	0.6049	597.6300	0.5976	(1.197)	0	0	0
2015/09/02	R208	04/02/2016	7.74	Call	Bond Future	580.5800	0.5806	573.4900	0.5735	(1.221)	0	0	0
2015/09/02	R208	04/02/2016	7.75	Call	Bond Future	592.6400	0.5926	585.4700	0.5855	(1.210)	0	0	0
2015/09/02	R208	05/05/2016	7.99	Call	Bond Future	1,240.2200	1.2402	1,231.9500	1.2319	(0.667)	0	0	0
2015/09/02	R208	05/05/2016	8.00	Put	Bond Future	2,182.8100	2.1828	2,186.3600	2.1864	0.163	0	0	0
2015/09/02	R208	05/05/2016			Bond Future	8.2413	94.8216	8.2444	94.8097	0.038	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/02	R208	05/05/2016	8.00	Call	Bond Future	1,256.3800	1.2564	1,248.0600	1.2481	(0.662)	0	0	0
2015/09/02	R208	05/05/2016	8.01	Call	Bond Future	1,272.6700	1.2727	1,264.3000	1.2643	(0.658)	0	0	0
2015/09/02	R208	05/05/2016	7.99	Put	Bond Future	2,205.2800	2.2053	2,208.8800	2.2089	0.163	0	0	0
2015/09/02	R208	05/05/2016	8.01	Put	Bond Future	2,160.4800	2.1605	2,163.9800	2.1640	0.162	0	0	0
2015/09/02	R209	05/11/2015	7.99	Put	Bond Future	8,090.1700	8.0902	8,108.0100	8.1080	0.221	0	0	0
2015/09/02	R209	05/11/2015	9.25	Call	Bond Future	3,048.9900	3.0490	3,020.0000	3.0200	(0.951)	0	0	0
2015/09/02	R209	05/11/2015			Bond Future	8.9833	75.3340	8.9864	75.3110	0.034	0.0000	0.0000	24,850
2015/09/02	R209	05/11/2015	8.01	Put	Bond Future	7,925.6700	7.9257	7,943.2100	7.9432	0.221	0	0	0
2015/09/02	R209	05/11/2015	9.16	Put	Bond Future	1,337.4000	1.3374	1,331.8800	1.3319	(0.413)	0	0	640
2015/09/02	R209	05/11/2015	7.99	Call	Bond Future	103.2000	0.1032	98.1200	0.0981	(4.922)	0	0	0
2015/09/02	R209	05/11/2015	8.00	Put	Bond Future	8,007.6900	8.0077	8,025.3800	8.0254	0.221	0	0	0
2015/09/02	R209	05/11/2015	9.25	Put	Bond Future	1,102.9500	1.1030	1,096.8800	1.0969	(0.550)	0	0	900
2015/09/02	R209	05/11/2015	8.50	Put	Bond Future	4,341.4400	4.3414	4,348.1700	4.3482	0.155	0	0	0
2015/09/02	R209	05/11/2015	9.00	Put	Bond Future	1,847.8700	1.8479	1,844.0900	1.8441	(0.205)	0	0	500
2015/09/02	R209	05/11/2015	8.00	Call	Bond Future	107.3900	0.1074	102.1600	0.1022	(4.870)	0	0	0
2015/09/02	R209	05/11/2015	8.01	Call	Bond Future	111.9000	0.1119	106.5200	0.1065	(4.808)	0	0	0
2015/09/02	R209	05/11/2015	9.16	Call	Bond Future	2,635.5500	2.6356	2,607.1100	2.6071	(1.079)	0	0	0
2015/09/02	R209	05/11/2015	8.50	Call	Bond Future	607.6400	0.6076	591.4500	0.5915	(2.664)	0	0	900
2015/09/02	R209	05/11/2015	9.00	Call	Bond Future	1,972.1900	1.9722	1,945.4900	1.9455	(1.354)	0	0	0
2015/09/02	R209	04/02/2016	8.74	Call	Bond Future	1,972.3800	1.9724	1,953.2400	1.9532	(0.970)	0	0	0
2015/09/02	R209	04/02/2016	8.75	Put	Bond Future	4,151.5400	4.1515	4,157.5400	4.1575	0.145	0	0	0
2015/09/02	R209	04/02/2016			Bond Future	9.0356	76.6111	9.0390	76.5859	0.038	0.0000	0.0000	400
2015/09/02	R209	04/02/2016	8.75	Call	Bond Future	2,001.5000	2.0015	1,982.2400	1.9822	(0.962)	0	0	0
2015/09/02	R209	04/02/2016	8.76	Call	Bond Future	2,030.8800	2.0309	2,011.4900	2.0115	(0.955)	0	0	0
2015/09/02	R209	04/02/2016	9.52	Put	Bond Future	1,567.1000	1.5671	1,566.2200	1.5662	(0.056)	0	0	2,200
2015/09/02	R209	04/02/2016	8.74	Put	Bond Future	4,199.4000	4.1994	4,205.5200	4.2055	0.146	0	0	0
2015/09/02	R209	04/02/2016	8.76	Put	Bond Future	4,104.0500	4.1040	4,109.9200	4.1099	0.143	0	0	0
2015/09/02	R209	04/02/2016	9.52	Call	Bond Future	5,009.6300	5.0096	4,983.4900	4.9835	(0.522)	0	0	0
2015/09/02	R209	05/05/2016			Bond Future	9.0809	74.8263	9.0843	74.8010	0.038	0.0000	0.0000	0
2015/09/02	R209	05/05/2016	9.00	Call	Bond Future	3,413.8300	3.4138	3,393.7300	3.3937	(0.589)	0	0	0
2015/09/02	R209	05/05/2016	8.99	Put	Bond Future	4,047.0700	4.0471	4,052.3800	4.0524	0.131	0	0	0
2015/09/02	R209	05/05/2016	9.01	Put	Bond Future	3,969.7400	3.9697	3,974.8700	3.9749	0.129	0	0	0
2015/09/02	R209	05/05/2016	9.00	Put	Bond Future	4,007.5200	4.0075	4,012.7400	4.0127	0.130	0	0	0
2015/09/02	R209	05/05/2016	9.01	Call	Bond Future	3,449.8700	3.4499	3,429.6800	3.4297	(0.585)	0	0	0
2015/09/02	R209	05/05/2016	8.99	Call	Bond Future	3,379.4500	3.3794	3,359.4400	3.3594	(0.592)	0	0	0
2015/09/02	R210	05/11/2015			Bond Future	181.5283	181.5283	181.5364	181.5364	0.004	0.0000	0.0000	2,298
2015/09/02	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R210	05/11/2015	181.99	Put	Bond Future	461.7000	0.4617	453.5900	0.4536	(1.757)	0	0	0
2015/09/02	R210	05/11/2015	182.01	Put	Bond Future	481.7000	0.4817	473.5900	0.4736	(1.684)	0	0	0
2015/09/02	R210	05/11/2015	182.00	Put	Bond Future	471.7000	0.4717	463.5900	0.4636	(1.719)	0	0	0
2015/09/02	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R210	04/02/2016	184.99	Put	Bond Future	370.3600	0.3704	366.1400	0.3661	(1.139)	0	0	0
2015/09/02	R210	04/02/2016			Bond Future	184.6196	184.6196	184.6239	184.6239	0.002	0.0000	0.0000	0
2015/09/02	R210	04/02/2016	185.01	Put	Bond Future	390.3600	0.3904	386.1400	0.3861	(1.081)	0	0	0
2015/09/02	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/02	R210	04/02/2016	185.00	Put	Bond Future	380.3600	0.3804	376.1400	0.3761	(1.109)	0	0	0
2015/09/02	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R211	05/11/2015			Bond Future	135.9554	135.9554	135.9168	135.9168	(0.028)	0.0000	0.0000	0
2015/09/02	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R211	05/11/2015	134.99	Call	Bond Future	965.4100	0.9654	926.7800	0.9268	(4.001)	0	0	0
2015/09/02	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R211	05/11/2015	135.00	Call	Bond Future	955.4100	0.9554	916.7800	0.9168	(4.043)	0	0	0
2015/09/02	R211	05/11/2015	135.01	Call	Bond Future	945.4100	0.9454	906.7800	0.9068	(4.086)	0	0	0
2015/09/02	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R211	04/02/2016			Bond Future	136.5725	136.5725	136.5301	136.5301	(0.031)	0.0000	0.0000	1,120
2015/09/02	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R211	04/02/2016	138.99	Put	Bond Future	2,417.5100	2.4175	2,459.9100	2.4599	1.754	0	0	0
2015/09/02	R211	04/02/2016	139.01	Put	Bond Future	2,437.5100	2.4375	2,479.9100	2.4799	1.739	0	0	0
2015/09/02	R211	04/02/2016	139.00	Put	Bond Future	2,427.5100	2.4275	2,469.9100	2.4699	1.747	0	0	0
2015/09/02	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R212	05/11/2015			Bond Future	141.5873	141.5873	141.5935	141.5935	0.004	0.0000	0.0000	928
2015/09/02	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R212	05/11/2015	145.99	Put	Bond Future	4,402.7400	4.4027	4,396.4600	4.3965	(0.143)	0	0	0
2015/09/02	R212	05/11/2015	146.01	Put	Bond Future	4,422.7400	4.4227	4,416.4600	4.4165	(0.142)	0	0	0
2015/09/02	R212	05/11/2015	146.00	Put	Bond Future	4,412.7400	4.4127	4,406.4600	4.4065	(0.142)	0	0	0
2015/09/02	R212	04/02/2016			Bond Future	142.1345	142.1345	142.1376	142.1376	0.002	0.0000	0.0000	0
2015/09/02	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R212	04/02/2016	145.99	Put	Bond Future	3,855.4900	3.8555	3,852.3500	3.8524	(0.081)	0	0	0
2015/09/02	R212	04/02/2016	146.01	Put	Bond Future	3,875.4900	3.8755	3,872.3500	3.8724	(0.081)	0	0	0
2015/09/02	R212	04/02/2016	146.00	Put	Bond Future	3,865.4900	3.8655	3,862.3500	3.8624	(0.081)	0	0	0
2015/09/02	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R213	05/11/2015	7.76	Call	Bond Future	55.4000	0.0554	52.2800	0.0523	(5.632)	0	0	0
2015/09/02	R213	05/11/2015			Bond Future	8.8891	85.7177	8.8920	85.6966	0.032	0.0000	0.0000	21,426
2015/09/02	R213	05/11/2015	7.74	Call	Bond Future	50.6700	0.0507	47.7600	0.0478	(5.743)	0	0	0
2015/09/02	R213	05/11/2015	7.75	Call	Bond Future	52.9400	0.0529	49.9300	0.0499	(5.686)	0	0	0
2015/09/02	R213	05/11/2015	7.74	Put	Bond Future	9,120.0300	9.1200	9,138.1900	9.1382	0.199	0	0	0
2015/09/02	R213	05/11/2015	7.76	Put	Bond Future	8,955.5300	8.9555	8,973.4800	8.9735	0.200	0	0	0
2015/09/02	R213	05/11/2015	7.75	Put	Bond Future	9,037.6300	9.0376	9,055.6900	9.0557	0.200	0	0	0
2015/09/02	R213	04/02/2016			Bond Future	8.9499	87.1705	8.9532	87.1470	0.036	0.0000	0.0000	200
2015/09/02	R213	04/02/2016	8.75	Call	Bond Future	2,158.0000	2.1580	2,138.9200	2.1389	(0.884)	0	0	0
2015/09/02	R213	04/02/2016	8.74	Put	Bond Future	3,667.0100	3.6670	3,671.5700	3.6716	0.124	0	0	0
2015/09/02	R213	04/02/2016	8.76	Put	Bond Future	3,580.1400	3.5801	3,584.4700	3.5845	0.121	0	0	0
2015/09/02	R213	04/02/2016	8.75	Put	Bond Future	3,623.4000	3.6234	3,627.8500	3.6279	0.123	0	0	0
2015/09/02	R213	04/02/2016	8.76	Call	Bond Future	2,188.8900	2.1889	2,169.6900	2.1697	(0.877)	0	0	0
2015/09/02	R213	04/02/2016	8.74	Call	Bond Future	2,127.3700	2.1274	2,108.4000	2.1084	(0.892)	0	0	0

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2015/09/02	R213	05/05/2016	8.76	Put	Bond Future	4,510.6900	4.5107	4,516.6600	4.5167	0.132	0	0	0
2015/09/02	R213	05/05/2016	8.74	Put	Bond Future	4,596.8700	4.5969	4,603.0100	4.6030	0.134	0	0	0
2015/09/02	R213	05/05/2016			Bond Future	8.9977	85.1742	9.0010	85.1507	0.037	0.0000	0.0000	0
2015/09/02	R213	05/05/2016	8.75	Put	Bond Future	4,553.6300	4.5536	4,559.6900	4.5597	0.133	0	0	0
2015/09/02	R213	05/05/2016	8.74	Call	Bond Future	2,724.7500	2.7248	2,707.3600	2.7074	(0.638)	0	0	0
2015/09/02	R213	05/05/2016	8.75	Call	Bond Future	2,755.2600	2.7553	2,737.7900	2.7378	(0.634)	0	0	0
2015/09/02	R213	05/05/2016	8.76	Call	Bond Future	2,785.9800	2.7860	2,768.4200	2.7684	(0.630)	0	0	0
2015/09/02	R214	05/11/2015			Bond Future	9.0131	76.3713	9.0162	76.3466	0.035	0.0000	0.0000	11,693
2015/09/02	R214	05/11/2015	7.99	Put	Bond Future	8,905.0200	8.9050	8,924.7400	8.9247	0.221	0	0	0
2015/09/02	R214	05/11/2015	8.00	Put	Bond Future	8,815.0800	8.8151	8,834.6400	8.8346	0.222	0	0	0
2015/09/02	R214	05/11/2015	8.01	Put	Bond Future	8,725.6200	8.7256	8,745.0200	8.7450	0.222	0	0	0
2015/09/02	R214	05/11/2015	7.99	Call	Bond Future	96.4100	0.0964	91.5000	0.0915	(5.093)	0	0	0
2015/09/02	R214	05/11/2015	8.00	Call	Bond Future	100.4500	0.1004	95.3800	0.0954	(5.047)	0	0	0
2015/09/02	R214	05/11/2015	8.01	Call	Bond Future	104.8000	0.1048	99.5700	0.0996	(4.990)	0	0	0
2015/09/02	R214	04/02/2016			Bond Future	9.0664	77.6657	9.0698	77.6387	0.038	0.0000	0.0000	4,620
2015/09/02	R214	04/02/2016	7.99	Put	Bond Future	9,707.9200	9.7079	9,726.0000	9.7260	0.186	0	0	0
2015/09/02	R214	04/02/2016	8.00	Call	Bond Future	510.5300	0.5105	501.4700	0.5015	(1.775)	0	0	0
2015/09/02	R214	04/02/2016	8.01	Call	Bond Future	522.2300	0.5222	513.0300	0.5130	(1.762)	0	0	0
2015/09/02	R214	04/02/2016	7.99	Call	Bond Future	499.5800	0.4996	490.6500	0.4906	(1.788)	0	0	0
2015/09/02	R214	04/02/2016	8.01	Put	Bond Future	9,543.2400	9.5432	9,561.0500	9.5611	0.187	0	0	0
2015/09/02	R214	04/02/2016	8.00	Put	Bond Future	9,625.1200	9.6251	9,643.0700	9.6431	0.186	0	0	0
2015/09/02	R214	05/05/2016	9.01	Call	Bond Future	3,574.0300	3.5740	3,552.6800	3.5527	(0.597)	0	0	0
2015/09/02	R214	05/05/2016			Bond Future	9.1084	75.7537	9.1119	75.7266	0.039	0.0000	0.0000	0
2015/09/02	R214	05/05/2016	8.99	Call	Bond Future	3,500.8000	3.5008	3,479.6300	3.4796	(0.605)	0	0	0
2015/09/02	R214	05/05/2016	9.00	Call	Bond Future	3,536.5800	3.5366	3,515.3200	3.5153	(0.601)	0	0	0
2015/09/02	R214	05/05/2016	8.99	Put	Bond Future	4,424.3500	4.4244	4,430.2700	4.4303	0.134	0	0	0
2015/09/02	R214	05/05/2016	9.01	Put	Bond Future	4,340.2800	4.3403	4,346.0200	4.3460	0.132	0	0	0
2015/09/02	R214	05/05/2016	9.00	Put	Bond Future	4,381.4100	4.3814	4,387.2400	4.3872	0.133	0	0	0
2015/09/02	R248	05/11/2015	8.01	Put	Bond Future	11,880.5100	11.8805	11,911.6700	11.9117	0.262	0	0	0
2015/09/02	R248	05/11/2015			Bond Future	9.0743	98.3229	9.0774	98.2917	0.034	0.0000	0.0000	48,532
2015/09/02	R248	05/11/2015	8.00	Put	Bond Future	12,003.9700	12.0040	12,035.1300	12.0351	0.260	0	0	0
2015/09/02	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R248	05/11/2015	7.99	Put	Bond Future	12,127.6800	12.1277	12,158.8400	12.1588	0.257	0	0	0
2015/09/02	R248	04/02/2016	8.99	Put	Bond Future	1,406.9900	1.4070	1,441.0800	1.4411	2.423	0	0	0
2015/09/02	R248	04/02/2016			Bond Future	9.1293	99.9894	9.1327	99.9553	0.037	0.0000	0.0000	250
2015/09/02	R248	04/02/2016	9.00	Put	Bond Future	1,304.7800	1.3048	1,338.8700	1.3389	2.613	0	0	0
2015/09/02	R248	04/02/2016	9.01	Put	Bond Future	1,202.7600	1.2028	1,236.8500	1.2369	2.834	0	0	0
2015/09/02	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R248	05/05/2016			Bond Future	9.1730	97.3343	9.1764	97.3001	0.038	0.0000	0.0000	0
2015/09/02	R248	05/05/2016	8.99	Put	Bond Future	1,838.7700	1.8388	1,872.9600	1.8730	1.859	0	0	0
2015/09/02	R248	05/05/2016	9.01	Put	Bond Future	1,634.7800	1.6348	1,668.9700	1.6690	2.091	0	0	0
2015/09/02	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/09/02	R248	05/05/2016	9.00	Put	Bond Future	1,736.6800	1.7367	1,770.8700	1.7709	1.969	0	0	0
2015/09/02	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/02	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **522971**