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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/09/2015 TO 07/09/2015

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
2015/09/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	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
2015/09/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	2025	05/11/2015	123.01	Put	Bond Future	340.3900	0.3404	339.3600	0.3394	(0.303)	0	0	0
2015/09/07	2025	05/11/2015			Bond Future	122.6696	122.6696	122.6706	122.6706	0.001	0.0000	0.0000	544
2015/09/07	2025	05/11/2015	123.00	Put	Bond Future	330.3900	0.3304	329.3600	0.3294	(0.312)	0	0	0
2015/09/07	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2025	05/11/2015	122.99	Put	Bond Future	320.3900	0.3204	319.3600	0.3194	(0.321)	0	0	0
2015/09/07	2025	04/02/2016	126.01	Put	Bond Future	2,479.8900	2.4799	2,481.8200	2.4818	0.078	0	0	0
2015/09/07	2025	04/02/2016			Bond Future	123.5301	123.5301	123.5282	123.5282	(0.002)	0.0000	0.0000	0
2015/09/07	2025	04/02/2016	126.00	Put	Bond Future	2,469.8900	2.4699	2,471.8200	2.4718	0.078	0	0	0
2015/09/07	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2025	04/02/2016	125.99	Put	Bond Future	2,459.8900	2.4599	2,461.8200	2.4618	0.078	0	0	0
2015/09/07	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2030	05/11/2015			Bond Future	8.9778	94.4275	9.0385	93.9740	0.675	0.0000	0.0000	9,973
2015/09/07	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2030	05/11/2015	8.49	Put	Bond Future	3,766.7400	3.7667	4,220.2100	4.2202	12.039	0	0	0
2015/09/07	2030	05/11/2015	8.51	Put	Bond Future	3,608.1100	3.6081	4,061.5800	4.0616	12.568	0	0	0
2015/09/07	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2030	05/11/2015	8.50	Put	Bond Future	3,687.3800	3.6874	4,140.8500	4.1408	12.298	0	0	0
2015/09/07	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2030	04/02/2016			Bond Future	9.0421	92.0172	9.1050	91.5540	0.696	0.0000	0.0000	400
2015/09/07	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2030	04/02/2016	8.74	Put	Bond Future	2,271.4800	2.2715	2,734.6500	2.7346	20.391	0	0	0
2015/09/07	2030	04/02/2016	8.76	Put	Bond Future	2,118.7000	2.1187	2,581.8700	2.5819	21.861	0	0	0
2015/09/07	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2030	04/02/2016	8.75	Put	Bond Future	2,195.0400	2.1950	2,658.2100	2.6582	21.101	0	0	0
2015/09/07	2032	05/11/2015			Bond Future	9.0628	94.0381	9.1183	93.5947	0.612	0.0000	0.0000	1,579
2015/09/07	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2032	05/11/2015	7.99	Put	Bond Future	9,224.9700	9.2250	9,668.3200	9.6683	4.806	0	0	0
2015/09/07	2032	05/11/2015	8.01	Put	Bond Future	9,041.1300	9.0411	9,484.4800	9.4845	4.904	0	0	0
2015/09/07	2032	05/11/2015	8.00	Put	Bond Future	9,132.9900	9.1330	9,576.3400	9.5763	4.854	0	0	0
2015/09/07	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2032	04/02/2016			Bond Future	9.1264	95.6282	9.1839	95.1752	0.630	0.0000	0.0000	0
2015/09/07	2032	04/02/2016	8.69	Put	Bond Future	3,549.1700	3.5492	4,002.1700	4.0022	12.764	0	0	0
2015/09/07	2032	04/02/2016	8.71	Put	Bond Future	3,382.2300	3.3822	3,835.2300	3.8352	13.394	0	0	0

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2015/09/07	2032	04/02/2016	8.70	Put	Bond Future	3,465.6500	3.4656	3,918.6500	3.9187	13.071	0	0	0
2015/09/07	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2032	05/05/2016			Bond Future	9.1819	93.1739	9.2411	92.7130	0.645	0.0000	0.0000	0
2015/09/07	2032	05/05/2016	8.99	Put	Bond Future	1,516.0500	1.5160	1,976.9800	1.9770	30.403	0	0	0
2015/09/07	2032	05/05/2016	9.01	Put	Bond Future	1,356.3500	1.3563	1,817.2800	1.8173	33.983	0	0	0
2015/09/07	2032	05/05/2016	9.00	Put	Bond Future	1,436.1500	1.4362	1,897.0800	1.8971	32.095	0	0	0
2015/09/07	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2033	05/11/2015			Bond Future	103.1668	103.1668	103.1679	103.1679	0.001	0.0000	0.0000	100
2015/09/07	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2033	05/11/2015	102.40	Call	Bond Future	766.8100	0.7668	767.8700	0.7679	0.138	0	0	0
2015/09/07	2033	05/11/2015	102.41	Call	Bond Future	756.8100	0.7568	757.8700	0.7579	0.140	0	0	0
2015/09/07	2033	05/11/2015	102.39	Call	Bond Future	776.8100	0.7768	777.8700	0.7779	0.136	0	0	0
2015/09/07	2033	04/02/2016	102.40	Call	Bond Future	2,519.2500	2.5193	2,518.0400	2.5180	(0.048)	0	0	0
2015/09/07	2033	04/02/2016			Bond Future	104.9192	104.9192	104.9180	104.9180	(0.001)	0.0000	0.0000	0
2015/09/07	2033	04/02/2016	102.41	Call	Bond Future	2,509.2500	2.5093	2,508.0400	2.5080	(0.048)	0	0	0
2015/09/07	2033	04/02/2016	102.39	Call	Bond Future	2,529.2500	2.5293	2,528.0400	2.5280	(0.048)	0	0	0
2015/09/07	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2033	05/05/2016			Bond Future	105.8056	105.8056	105.8045	105.8045	(0.001)	0.0000	0.0000	0
2015/09/07	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2033	05/05/2016	102.40	Call	Bond Future	3,405.5500	3.4056	3,404.4900	3.4045	(0.031)	0	0	0
2015/09/07	2033	05/05/2016	102.41	Call	Bond Future	3,395.5500	3.3956	3,394.4900	3.3945	(0.031)	0	0	0
2015/09/07	2033	05/05/2016	102.39	Call	Bond Future	3,415.5500	3.4156	3,414.4900	3.4145	(0.031)	0	0	0
2015/09/07	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	05/11/2015	7.99	Put	Bond Future	11,255.5400	11.2555	11,699.2100	11.6992	3.942	0	0	0
2015/09/07	2037	05/11/2015	8.01	Put	Bond Future	11,044.9500	11.0449	11,488.6200	11.4886	4.017	0	0	0
2015/09/07	2037	05/11/2015			Bond Future	9.1545	96.2525	9.2049	95.8088	0.550	0.0000	0.0000	51,105
2015/09/07	2037	05/11/2015	8.00	Put	Bond Future	11,150.1600	11.1502	11,593.8300	11.5938	3.979	0	0	0
2015/09/07	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	04/02/2016	8.75	Put	Bond Future	4,200.1300	4.2001	4,653.3900	4.6534	10.792	0	0	0
2015/09/07	2037	04/02/2016			Bond Future	9.2146	93.6227	9.2667	93.1694	0.565	0.0000	0.0000	370
2015/09/07	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	04/02/2016	8.74	Put	Bond Future	4,293.7500	4.2938	4,747.0100	4.7470	10.556	0	0	0
2015/09/07	2037	04/02/2016	8.76	Put	Bond Future	4,106.6400	4.1066	4,559.9000	4.5599	11.037	0	0	0

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2015/09/07	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	05/05/2016	9.00	Put	Bond Future	2,361.6400	2.3616	2,822.8700	2.8229	19.530	0	0	0
2015/09/07	2037	05/05/2016			Bond Future	9.2682	95.2909	9.3218	94.8297	0.579	0.0000	0.0000	0
2015/09/07	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2037	05/05/2016	8.99	Put	Bond Future	2,451.5200	2.4515	2,912.7500	2.9127	18.814	0	0	0
2015/09/07	2037	05/05/2016	9.01	Put	Bond Future	2,271.8900	2.2719	2,733.1200	2.7331	20.302	0	0	0
2015/09/07	2038	05/11/2015			Bond Future	126.3990	126.3990	126.4010	126.4010	0.002	0.0000	0.0000	7,020
2015/09/07	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2038	05/11/2015	133.99	Put	Bond Future	7,591.0200	7.5910	7,589.0300	7.5890	(0.026)	0	0	0
2015/09/07	2038	05/11/2015	134.01	Put	Bond Future	7,611.0200	7.6110	7,609.0300	7.6090	(0.026)	0	0	0
2015/09/07	2038	05/11/2015	134.00	Put	Bond Future	7,601.0200	7.6010	7,599.0300	7.5990	(0.026)	0	0	0
2015/09/07	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2038	04/02/2016			Bond Future	127.1702	127.1702	127.1689	127.1689	(0.001)	0.0000	0.0000	0
2015/09/07	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2038	04/02/2016	130.99	Put	Bond Future	3,819.8100	3.8198	3,821.1400	3.8211	0.035	0	0	0
2015/09/07	2038	04/02/2016	131.01	Put	Bond Future	3,839.8100	3.8398	3,841.1400	3.8411	0.035	0	0	0
2015/09/07	2038	04/02/2016	131.00	Put	Bond Future	3,829.8100	3.8298	3,831.1400	3.8311	0.035	0	0	0
2015/09/07	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2044	05/11/2015			Bond Future	9.1922	97.9710	9.2477	97.4390	0.603	0.0000	0.0000	17,486
2015/09/07	2044	05/11/2015	8.24	Put	Bond Future	9,988.0000	9.9880	10,520.0600	10.5201	5.327	0	0	0
2015/09/07	2044	05/11/2015	8.26	Put	Bond Future	9,760.4400	9.7604	10,292.5000	10.2925	5.451	0	0	0
2015/09/07	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2044	05/11/2015	8.25	Put	Bond Future	9,874.1100	9.8741	10,406.1700	10.4062	5.388	0	0	0
2015/09/07	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2044	04/02/2016	8.99	Put	Bond Future	2,525.2200	2.5252	3,068.4400	3.0684	21.512	0	0	0
2015/09/07	2044	04/02/2016			Bond Future	9.2492	95.2451	9.3064	94.7018	0.619	0.0000	0.0000	0
2015/09/07	2044	04/02/2016	9.01	Put	Bond Future	2,326.3000	2.3263	2,869.5200	2.8695	23.351	0	0	0
2015/09/07	2044	04/02/2016	9.00	Put	Bond Future	2,425.6700	2.4257	2,968.8900	2.9689	22.395	0	0	0
2015/09/07	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2044	05/05/2016	8.99	Put	Bond Future	3,001.3500	3.0013	3,554.0200	3.5540	18.414	0	0	0
2015/09/07	2044	05/05/2016			Bond Future	9.2999	96.9422	9.3588	96.3895	0.633	0.0000	0.0000	0
2015/09/07	2044	05/05/2016	9.01	Put	Bond Future	2,802.7900	2.8028	3,355.4600	3.3555	19.719	0	0	0
2015/09/07	2044	05/05/2016	9.00	Put	Bond Future	2,901.9800	2.9020	3,454.6500	3.4546	19.045	0	0	0
2015/09/07	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2046	05/11/2015			Bond Future	125.7010	125.7010	125.7029	125.7029	0.002	0.0000	0.0000	6,432
2015/09/07	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
2015/09/07	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2046	05/11/2015	132.99	Put	Bond Future	7,289.0200	7.2890	7,287.1100	7.2871	(0.026)	0	0	0
2015/09/07	2046	05/11/2015	133.01	Put	Bond Future	7,309.0200	7.3090	7,307.1100	7.3071	(0.026)	0	0	0
2015/09/07	2046	05/11/2015	133.00	Put	Bond Future	7,299.0200	7.2990	7,297.1100	7.2971	(0.026)	0	0	0
2015/09/07	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2046	04/02/2016			Bond Future	127.8364	127.8364	127.8353	127.8353	(0.001)	0.0000	0.0000	0
2015/09/07	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2046	04/02/2016	127.99	Put	Bond Future	153.5800	0.1536	154.6800	0.1547	0.716	0	0	0
2015/09/07	2046	04/02/2016	128.01	Put	Bond Future	173.5800	0.1736	174.6800	0.1747	0.634	0	0	0
2015/09/07	2046	04/02/2016	128.00	Put	Bond Future	163.5800	0.1636	164.6800	0.1647	0.672	0	0	0
2015/09/07	2050	05/11/2015			Bond Future	133.5527	133.5527	133.5549	133.5549	0.002	0.0000	0.0000	4,911
2015/09/07	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2050	05/11/2015	144.99	Put	Bond Future	11,437.2800	11.4373	11,435.0600	11.4351	(0.019)	0	0	0
2015/09/07	2050	05/11/2015	145.01	Put	Bond Future	11,457.2800	11.4573	11,455.0600	11.4551	(0.019)	0	0	0
2015/09/07	2050	05/11/2015	145.00	Put	Bond Future	11,447.2800	11.4473	11,445.0600	11.4451	(0.019)	0	0	0
2015/09/07	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2050	04/02/2016			Bond Future	134.2850	134.2850	134.2840	134.2840	(0.001)	0.0000	0.0000	0
2015/09/07	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2050	04/02/2016	137.99	Put	Bond Future	3,705.0100	3.7050	3,705.9700	3.7060	0.026	0	0	0
2015/09/07	2050	04/02/2016	138.01	Put	Bond Future	3,725.0100	3.7250	3,725.9700	3.7260	0.026	0	0	0
2015/09/07	2050	04/02/2016	138.00	Put	Bond Future	3,715.0100	3.7150	3,715.9700	3.7160	0.026	0	0	0
2015/09/07	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	AL37	05/11/2015			Index Future	461.6930	461.6930	460.7580	460.7580	(0.203)	0.0000	0.0000	3
2015/09/07	AL37	04/02/2016			Index Future	469.4980	469.4980	468.5340	468.5340	(0.205)	0.0000	0.0000	0
2015/09/07	AL7T	05/11/2015			Index Future	540.3830	540.3830	538.4560	538.4560	(0.357)	0.0000	0.0000	1
2015/09/07	AL7T	04/02/2016			Index Future	549.5190	549.5190	547.5440	547.5440	(0.359)	0.0000	0.0000	0
2015/09/07	ALBI	05/11/2015			Index Future	493.7150	493.7150	491.8660	491.8660	(0.375)	0.0000	0.0000	456
2015/09/07	ALBI	04/02/2016			Index Future	502.0610	502.0610	500.1670	500.1670	(0.377)	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
2015/09/07	ALBI	05/05/2016			Index Future	510.9960	510.9960	509.0660	509.0660	(0.378)	0.0000	0.0000	0
2015/09/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/07	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
2015/09/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/07	EL28	05/11/2015	126.99	Put	Bond Future	1,281.6900	1.2817	1,415.2900	1.4153	10.424	0	0	0
2015/09/07	EL28	05/11/2015			Bond Future	125.7083	125.7083	125.5747	125.5747	(0.106)	0.0000	0.0000	0
2015/09/07	EL28	05/11/2015	127.01	Put	Bond Future	1,301.6900	1.3017	1,435.2900	1.4353	10.264	0	0	0
2015/09/07	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	EL28	05/11/2015	127.00	Put	Bond Future	1,291.6900	1.2917	1,425.2900	1.4253	10.343	0	0	0
2015/09/07	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	EL28	04/02/2016	128.99	Put	Bond Future	1,146.0000	1.1460	1,284.8900	1.2849	12.120	0	0	0
2015/09/07	EL28	04/02/2016			Bond Future	127.8440	127.8440	127.7051	127.7051	(0.109)	0.0000	0.0000	0
2015/09/07	EL28	04/02/2016	129.01	Put	Bond Future	1,166.0000	1.1660	1,304.8900	1.3049	11.912	0	0	0
2015/09/07	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	EL28	04/02/2016	129.00	Put	Bond Future	1,156.0000	1.1560	1,294.8900	1.2949	12.015	0	0	0
2015/09/07	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	ES33	05/11/2015	9.00	Put	Bond Future	7,838.9400	7.8389	8,217.3900	8.2174	4.828	0	0	0
2015/09/07	ES33	05/11/2015			Bond Future	10.0611	80.0944	10.1163	79.7160	0.549	0.0000	0.0000	6,441
2015/09/07	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	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
2015/09/07	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	ES33	05/11/2015	8.99	Put	Bond Future	7,918.2700	7.9183	8,296.7200	8.2967	4.779	0	0	0
2015/09/07	ES33	05/11/2015	9.01	Put	Bond Future	7,759.7100	7.7597	8,138.1600	8.1382	4.877	0	0	0
2015/09/07	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	ES33	04/02/2016			Bond Future	10.1545	81.4485	10.2118	81.0619	0.565	0.0000	0.0000	0
2015/09/07	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	ES33	04/02/2016	9.99	Put	Bond Future	1,125.1200	1.1251	1,511.7500	1.5118	34.363	0	0	0
2015/09/07	ES33	04/02/2016	10.01	Put	Bond Future	986.9900	0.9870	1,373.6200	1.3736	39.173	0	0	0
2015/09/07	ES33	04/02/2016	10.00	Put	Bond Future	1,056.0100	1.0560	1,442.6400	1.4426	36.612	0	0	0
2015/09/07	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	ES33	05/05/2016			Bond Future	10.2382	79.1081	10.2974	78.7147	0.578	0.0000	0.0000	0
2015/09/07	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	ES33	05/05/2016	9.99	Put	Bond Future	1,682.8500	1.6828	2,076.2500	2.0763	23.377	0	0	0
2015/09/07	ES33	05/05/2016	10.01	Put	Bond Future	1,545.2100	1.5452	1,938.6100	1.9386	25.459	0	0	0
2015/09/07	ES33	05/05/2016	10.00	Put	Bond Future	1,613.9800	1.6140	2,007.3800	2.0074	24.375	0	0	0
2015/09/07	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	GOVI	05/11/2015			GOVI	490.7320	490.7320	489.0020	489.0020	(0.353)	0.0000	0.0000	445
2015/09/07	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	GOVI	05/11/2015	529.99	Put	GOVI	392,580.0000	39.2580	409,880.0000	40.9880	4.407	0	0	0
2015/09/07	GOVI	05/11/2015	530.01	Put	GOVI	392,780.0000	39.2780	410,080.0000	41.0080	4.405	0	0	0
2015/09/07	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	GOVI	05/11/2015	530.00	Put	GOVI	392,680.0000	39.2680	409,980.0000	40.9980	4.406	0	0	0
2015/09/07	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	GOVI	04/02/2016			GOVI	499.0280	499.0280	497.2540	497.2540	(0.355)	0.0000	0.0000	26
2015/09/07	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	GOVI	04/02/2016	511.99	Put	GOVI	129,620.0000	12.9620	147,360.0000	14.7360	13.686	0	0	0
2015/09/07	GOVI	04/02/2016	512.01	Put	GOVI	129,820.0000	12.9820	147,560.0000	14.7560	13.665	0	0	0
2015/09/07	GOVI	04/02/2016	512.00	Put	GOVI	129,720.0000	12.9720	147,460.0000	14.7460	13.676	0	0	0
2015/09/07	GOVI	05/05/2016	518.01	Put	GOVI	101,010.0000	10.1010	119,090.0000	11.9090	17.899	0	0	0
2015/09/07	GOVI	05/05/2016			GOVI	507.9090	507.9090	506.1010	506.1010	(0.356)	0.0000	0.0000	0
2015/09/07	GOVI	05/05/2016	518.00	Put	GOVI	100,910.0000	10.0910	118,990.0000	11.8990	17.917	0	0	0
2015/09/07	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	GOVI	05/05/2016	517.99	Put	GOVI	100,810.0000	10.0810	118,890.0000	11.8890	17.935	0	0	0
2015/09/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/07	IGOV	05/11/2015			Index Future	232.1690	232.1690	232.0090	232.0090	(0.069)	0.0000	0.0000	973
2015/09/07	IGOV	04/02/2016			Index Future	236.1130	236.1130	235.9430	235.9430	(0.072)	0.0000	0.0000	82
2015/09/07	IGOV	05/05/2016			Index Future	240.3340	240.3340	240.1600	240.1600	(0.072)	0.0000	0.0000	0
2015/09/07	ILBI	05/11/2015			Index Future	629.5310	629.5310	629.0570	629.0570	(0.075)	0.0000	0.0000	0
2015/09/07	ILBI	04/02/2016			Index Future	640.3040	640.3040	639.8180	639.8180	(0.076)	0.0000	0.0000	160

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2015/09/07	IS01	19/12/2016			Interest Rate Swap	100.0819	100.0819	100.1766	100.1766	0.095	0.0000	0.0000	0
2015/09/07	IS02	18/12/2017			Interest Rate Swap	100.4071	100.4071	100.6272	100.6272	0.219	0.0000	0.0000	0
2015/09/07	IS05	17/12/2020			Interest Rate Swap	100.5005	100.5005	100.8093	100.8093	0.307	0.0000	0.0000	0
2015/09/07	IS10	17/12/2025			Interest Rate Swap	102.1575	102.1575	102.6123	102.6123	0.445	0.0000	0.0000	0
2015/09/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/07	JBAF	16/09/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/09/07	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/07	JBAF	18/11/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/07	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/09/07	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/09/07	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/09/07	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/09/07	JBAF	15/06/2016			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2015/09/07	JBAF	21/09/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2015/09/07	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2015/09/07	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/09/07	JBAF	21/06/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2015/09/07	R023	05/11/2015			Bond Future	8.4232	97.8838	8.4945	97.5098	0.847	0.0000	0.0000	14,805
2015/09/07	R023	05/11/2015	7.99	Put	Bond Future	2,689.1500	2.6892	2,966.4300	2.9664	10.311	0	0	0
2015/09/07	R023	05/11/2015	8.01	Put	Bond Future	2,605.7000	2.6057	2,878.3900	2.8784	10.465	0	0	0
2015/09/07	R023	05/11/2015	7.99	Call	Bond Future	379.8300	0.3798	283.1200	0.2831	(25.461)	0	0	0
2015/09/07	R023	05/11/2015	8.00	Put	Bond Future	2,647.2700	2.6473	2,922.2700	2.9223	10.388	0	0	0
2015/09/07	R023	05/11/2015	8.00	Call	Bond Future	392.0400	0.3920	293.0500	0.2930	(25.250)	0	0	0
2015/09/07	R023	05/11/2015	8.01	Call	Bond Future	404.5300	0.4045	303.2300	0.3032	(25.041)	0	0	0
2015/09/07	R023	04/02/2016	8.01	Put	Bond Future	3,282.8000	3.2828	3,548.5100	3.5485	8.094	0	0	0
2015/09/07	R023	04/02/2016			Bond Future	8.5008	99.5386	8.5760	99.1561	0.885	0.0000	0.0000	1,050
2015/09/07	R023	04/02/2016	8.00	Put	Bond Future	3,320.8700	3.3209	3,588.2400	3.5882	8.051	0	0	0
2015/09/07	R023	04/02/2016	8.01	Call	Bond Future	740.7900	0.7408	624.0600	0.6241	(15.758)	0	0	0
2015/09/07	R023	04/02/2016	7.99	Call	Bond Future	711.6000	0.7116	598.1900	0.5982	(15.937)	0	0	0
2015/09/07	R023	04/02/2016	8.00	Call	Bond Future	726.2000	0.7262	611.1300	0.6111	(15.845)	0	0	0
2015/09/07	R023	04/02/2016	7.99	Put	Bond Future	3,358.9700	3.3590	3,628.0000	3.6280	8.009	0	0	0
2015/09/07	R023	05/05/2016			Bond Future	8.5587	97.3820	8.6375	96.9929	0.921	0.0000	0.0000	0

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2015/09/07	R023	05/05/2016	8.24	Put	Bond Future	3,138.9900	3.1390	3,364.6100	3.3646	7.188	0	0	0
2015/09/07	R023	05/05/2016	8.26	Put	Bond Future	3,079.0000	3.0790	3,301.8200	3.3018	7.237	0	0	0
2015/09/07	R023	05/05/2016	8.24	Call	Bond Future	1,545.5200	1.5455	1,382.0500	1.3821	(10.577)	0	0	0
2015/09/07	R023	05/05/2016	8.25	Put	Bond Future	3,108.5900	3.1086	3,332.8200	3.3328	7.213	0	0	0
2015/09/07	R023	05/05/2016	8.25	Call	Bond Future	1,565.6200	1.5656	1,400.7600	1.4008	(10.530)	0	0	0
2015/09/07	R023	05/05/2016	8.26	Call	Bond Future	1,586.5000	1.5865	1,420.2300	1.4202	(10.480)	0	0	0
2015/09/07	R186	05/11/2015	7.75	Put	Bond Future	6,842.7400	6.8427	7,229.6800	7.2297	5.655	0	0	0
2015/09/07	R186	05/11/2015	8.24	Call	Bond Future	787.6300	0.7876	637.1600	0.6372	(19.104)	0	0	0
2015/09/07	R186	05/11/2015	8.25	Put	Bond Future	3,431.4000	3.4314	3,706.9800	3.7070	8.031	0	0	8,650
2015/09/07	R186	05/11/2015	8.45	Call	Bond Future	1,355.4700	1.3555	1,141.7400	1.1417	(15.768)	0	0	200
2015/09/07	R186	05/11/2015	8.75	Call	Bond Future	2,552.7300	2.5527	2,251.9200	2.2519	(11.784)	0	0	0
2015/09/07	R186	05/11/2015	8.85	Put	Bond Future	1,018.3600	1.0184	1,122.0200	1.1220	10.179	0	0	2,283
2015/09/07	R186	05/11/2015			Bond Future	8.5844	117.6000	8.6401	117.1711	0.649	0.0000	0.0000	32,416
2015/09/07	R186	05/11/2015	8.00	Put	Bond Future	5,008.1300	5.0081	5,349.2900	5.3493	6.812	0	0	0
2015/09/07	R186	05/11/2015	9.00	Put	Bond Future	702.5300	0.7025	775.2300	0.7752	10.348	0	0	2,600
2015/09/07	R186	05/11/2015	8.22	Call	Bond Future	744.0800	0.7441	599.3700	0.5994	(19.448)	0	0	0
2015/09/07	R186	05/11/2015	8.24	Put	Bond Future	3,488.5300	3.4885	3,767.0200	3.7670	7.983	0	0	0
2015/09/07	R186	05/11/2015	8.35	Put	Bond Future	2,887.9600	2.8880	3,133.7500	3.1338	8.511	0	0	9,430
2015/09/07	R186	05/11/2015	8.26	Put	Bond Future	3,374.6200	3.3746	3,647.2900	3.6473	8.080	0	0	0
2015/09/07	R186	05/11/2015	8.50	Put	Bond Future	2,175.8100	2.1758	2,375.7600	2.3758	9.190	0	0	4,666
2015/09/07	R186	05/11/2015	8.55	Put	Bond Future	1,970.2800	1.9703	2,154.9800	2.1550	9.374	0	0	4,667
2015/09/07	R186	05/11/2015	7.73	Call	Bond Future	134.6200	0.1346	95.3300	0.0953	(29.186)	0	0	169
2015/09/07	R186	05/11/2015	7.86	Call	Bond Future	225.5700	0.2256	166.0600	0.1661	(26.382)	0	0	674
2015/09/07	R186	05/11/2015	8.35	Call	Bond Future	1,059.1400	1.0591	875.9700	0.8760	(17.294)	0	0	843
2015/09/07	R186	05/11/2015	8.00	Call	Bond Future	373.1000	0.3731	285.3000	0.2853	(23.533)	0	0	200
2015/09/07	R186	05/11/2015	8.45	Put	Bond Future	2,399.2200	2.3992	2,614.4500	2.6144	8.971	0	0	6,308
2015/09/07	R186	05/11/2015	8.75	Put	Bond Future	1,284.6600	1.2847	1,412.8100	1.4128	9.975	0	0	10,200
2015/09/07	R186	05/11/2015	8.85	Call	Bond Future	3,042.8300	3.0428	2,717.5300	2.7175	(10.691)	0	0	0
2015/09/07	R186	05/11/2015	9.00	Call	Bond Future	3,848.5400	3.8485	3,492.2800	3.4923	(9.257)	0	0	0
2015/09/07	R186	05/11/2015	7.73	Put	Bond Future	6,998.1900	6.9982	7,387.8600	7.3879	5.568	0	0	0
2015/09/07	R186	05/11/2015	7.75	Call	Bond Future	146.1900	0.1462	104.1700	0.1042	(28.743)	0	0	1,200
2015/09/07	R186	05/11/2015	7.86	Put	Bond Future	6,009.0900	6.0091	6,378.5400	6.3785	6.148	0	0	0
2015/09/07	R186	05/11/2015	8.25	Call	Bond Future	810.1500	0.8102	656.7700	0.6568	(18.932)	0	0	0
2015/09/07	R186	05/11/2015	8.22	Put	Bond Future	3,604.5000	3.6045	3,888.7500	3.8888	7.886	0	0	1,090
2015/09/07	R186	05/11/2015	8.26	Call	Bond Future	832.9500	0.8330	676.6600	0.6767	(18.763)	0	0	0
2015/09/07	R186	05/11/2015	8.50	Call	Bond Future	1,521.8600	1.5219	1,292.8500	1.2928	(15.048)	0	0	650
2015/09/07	R186	05/11/2015	8.55	Call	Bond Future	1,704.3200	1.7043	1,460.0600	1.4601	(14.332)	0	0	0
2015/09/07	R186	04/02/2016	7.50	Call	Bond Future	305.9200	0.3059	254.4800	0.2545	(16.815)	0	0	0
2015/09/07	R186	04/02/2016			Bond Future	8.6481	114.2899	8.7063	113.8512	0.673	0.0000	0.0000	5,365
2015/09/07	R186	04/02/2016	8.75	Call	Bond Future	3,208.9300	3.2089	2,943.0300	2.9430	(8.286)	0	0	0
2015/09/07	R186	04/02/2016	7.51	Call	Bond Future	313.8900	0.3139	261.3800	0.2614	(16.729)	0	0	0
2015/09/07	R186	04/02/2016	7.49	Call	Bond Future	298.5000	0.2985	248.0700	0.2481	(16.894)	0	0	0
2015/09/07	R186	04/02/2016	7.50	Put	Bond Future	9,455.4100	9.4554	9,842.6700	9.8427	4.096	0	0	0
2015/09/07	R186	04/02/2016	7.49	Put	Bond Future	9,532.0100	9.5320	9,920.2800	9.9203	4.073	0	0	0
2015/09/07	R186	04/02/2016	8.75	Put	Bond Future	2,442.8000	2.4428	2,615.6000	2.6156	7.074	0	0	6,700
2015/09/07	R186	04/02/2016	7.51	Put	Bond Future	9,379.4400	9.3794	9,765.6300	9.7656	4.117	0	0	0
2015/09/07	R186	05/05/2016			Bond Future	8.7014	116.3256	8.7619	115.8793	0.695	0.0000	0.0000	0

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2015/09/07	R186	05/05/2016	8.34	Call	Bond Future	2,343.0300		2.3430	2,151.1300	2.1511	(8.190)	0	0	0
2015/09/07	R186	05/05/2016	8.35	Call	Bond Future	2,372.1800		2.3722	2,178.7400	2.1787	(8.155)	0	0	0
2015/09/07	R186	05/05/2016	8.33	Call	Bond Future	2,314.1100		2.3141	2,123.7500	2.1238	(8.226)	0	0	0
2015/09/07	R186	05/05/2016	8.35	Put	Bond Future	5,015.6600		5.0157	5,268.5500	5.2686	5.042	0	0	0
2015/09/07	R186	05/05/2016	7.56	Put	Bond Future	9,627.7100		9.6277	9,990.4500	9.9904	3.768	0	0	0
2015/09/07	R186	05/05/2016	8.34	Put	Bond Future	5,062.9600		5.0630	5,317.3900	5.3174	5.025	0	0	0
2015/09/07	R186	05/05/2016	7.56	Call	Bond Future	727.1600		0.7272	643.5700	0.6436	(11.495)	0	0	0
2015/09/07	R186	05/05/2016	8.33	Put	Bond Future	5,110.5500		5.1106	5,366.5200	5.3665	5.009	0	0	0
2015/09/07	R186	04/08/2016	8.51	Put	Bond Future	5,043.7300		5.0437	5,281.9500	5.2820	4.723	0	0	0
2015/09/07	R186	04/08/2016			Bond Future	8.7534		113.1543	8.8166	112.6972	0.722	0.0000	0.0000	0
2015/09/07	R186	04/08/2016	8.50	Put	Bond Future	5,084.3200		5.0843	5,323.9000	5.3239	4.712	0	0	0
2015/09/07	R186	04/08/2016	8.51	Call	Bond Future	3,260.0200		3.2600	3,041.0900	3.0411	(6.716)	0	0	0
2015/09/07	R186	04/08/2016	8.49	Call	Bond Future	3,194.4300		3.1944	2,978.2000	2.9782	(6.769)	0	0	0
2015/09/07	R186	04/08/2016	8.50	Call	Bond Future	3,226.4900		3.2265	3,008.9200	3.0089	(6.743)	0	0	0
2015/09/07	R186	04/08/2016	8.49	Put	Bond Future	5,126.4400		5.1264	5,367.3600	5.3674	4.700	0	0	0
2015/09/07	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R197	05/11/2015			Bond Future	294.9834		294.9834	294.1824	294.1824	(0.272)	0.0000	0.0000	927
2015/09/07	R197	05/11/2015	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R197	05/11/2015	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R197	05/11/2015	294.99	Put	Bond Future	6.6200		0.0066	807.6500	0.8077	12100.151	0	0	0
2015/09/07	R197	05/11/2015	295.01	Put	Bond Future	26.6200		0.0266	827.6500	0.8277	3009.128	0	0	0
2015/09/07	R197	05/11/2015	295.00	Put	Bond Future	16.6200		0.0166	817.6500	0.8177	4819.675	0	0	0
2015/09/07	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R197	04/02/2016			Bond Future	293.6328		293.6328	292.8112	292.8112	(0.280)	0.0000	0.0000	0
2015/09/07	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R197	04/02/2016	296.99	Put	Bond Future	3,357.1800		3.3572	4,178.8400	4.1788	24.475	0	0	0
2015/09/07	R197	04/02/2016	297.01	Put	Bond Future	3,377.1800		3.3772	4,198.8400	4.1988	24.330	0	0	0
2015/09/07	R197	04/02/2016	297.00	Put	Bond Future	3,367.1800		3.3672	4,188.8400	4.1888	24.402	0	0	0
2015/09/07	R202	05/11/2015			Bond Future	239.4605		239.4605	239.4631	239.4631	0.001	0.0000	0.0000	53,286
2015/09/07	R202	05/11/2015	245.99	Put	Bond Future	6,529.5300		6.5295	6,526.8900	6.5269	(0.040)	0	0	0
2015/09/07	R202	05/11/2015	246.01	Put	Bond Future	6,549.5300		6.5495	6,546.8900	6.5469	(0.040)	0	0	0
2015/09/07	R202	05/11/2015	246.00	Put	Bond Future	6,539.5300		6.5395	6,536.8900	6.5369	(0.040)	0	0	0
2015/09/07	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R202	04/02/2016			Bond Future	240.1492		240.1492	240.1466	240.1466	(0.001)	0.0000	0.0000	0
2015/09/07	R202	04/02/2016	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R202	04/02/2016	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R202	04/02/2016	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R202	04/02/2016	239.99	Call	Bond Future	159.2200		0.1592	156.5700	0.1566	(1.664)	0	0	0
2015/09/07	R202	04/02/2016	240.00	Call	Bond Future	149.2200		0.1492	146.5700	0.1466	(1.776)	0	0	0
2015/09/07	R202	04/02/2016	240.01	Call	Bond Future	139.2200		0.1392	136.5700	0.1366	(1.903)	0	0	0
2015/09/07	R203	05/11/2015	5.99	Call	Bond Future	0.1300		0.0001	0.0600	0.0001	(53.846)	0	0	0
2015/09/07	R203	05/11/2015	6.00	Put	Bond Future	2,653.0600		2.6531	2,745.1900	2.7452	3.473	0	0	0

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2015/09/07	R203	05/11/2015			Bond Future	7.5253		102.4807	7.5793	102.3885	0.717	0.0000	0.0000	15,250
2015/09/07	R203	05/11/2015	6.00	Call	Bond Future	0.1500		0.0002	0.0700	0.0001	(53.333)	0	0	0
2015/09/07	R203	05/11/2015	6.01	Call	Bond Future	0.1600		0.0002	0.0700	0.0001	(56.250)	0	0	0
2015/09/07	R203	05/11/2015	5.99	Put	Bond Future	2,670.7300		2.6707	2,762.8700	2.7629	3.450	0	0	0
2015/09/07	R203	05/11/2015	6.01	Put	Bond Future	2,635.3800		2.6354	2,727.5000	2.7275	3.496	0	0	0
2015/09/07	R203	04/02/2016	7.25	Put	Bond Future	700.2500		0.7003	773.1400	0.7731	10.409	0	0	0
2015/09/07	R203	04/02/2016	7.26	Put	Bond Future	689.0100		0.6890	761.3200	0.7613	10.495	0	0	0
2015/09/07	R203	04/02/2016			Bond Future	7.6448		104.2132	7.7094	104.1172	0.845	0.0000	0.0000	0
2015/09/07	R203	04/02/2016	7.26	Call	Bond Future	114.7900		0.1148	91.1100	0.0911	(20.629)	0	0	0
2015/09/07	R203	04/02/2016	7.24	Call	Bond Future	107.6000		0.1076	85.0500	0.0851	(20.957)	0	0	0
2015/09/07	R203	04/02/2016	7.25	Call	Bond Future	111.0500		0.1111	87.9500	0.0880	(20.801)	0	0	0
2015/09/07	R203	04/02/2016	7.24	Put	Bond Future	711.7900		0.7118	785.2300	0.7852	10.318	0	0	0
2015/09/07	R203	05/05/2016	7.25	Put	Bond Future	855.6400		0.8556	921.1200	0.9211	7.653	0	0	0
2015/09/07	R203	05/05/2016			Bond Future	7.7250		101.8989	7.8022	101.8013	0.999	0.0000	0.0000	0
2015/09/07	R203	05/05/2016	7.26	Call	Bond Future	256.5000		0.2565	224.0100	0.2240	(12.667)	0	0	0
2015/09/07	R203	05/05/2016	7.24	Call	Bond Future	247.9600		0.2480	216.2200	0.2162	(12.800)	0	0	0
2015/09/07	R203	05/05/2016	7.25	Call	Bond Future	252.2100		0.2522	220.0900	0.2201	(12.735)	0	0	0
2015/09/07	R203	05/05/2016	7.24	Put	Bond Future	864.1500		0.8642	930.0100	0.9300	7.621	0	0	0
2015/09/07	R203	05/05/2016	7.26	Put	Bond Future	847.1800		0.8472	912.2900	0.9123	7.685	0	0	0
2015/09/07	R204	05/11/2015			Bond Future	7.8513		103.4940	7.9087	103.3378	0.731	0.0000	0.0000	24,654
2015/09/07	R204	05/11/2015	6.25	Call	Bond Future	0.2600		0.0003	0.1200	0.0001	(53.846)	0	0	0
2015/09/07	R204	05/11/2015	6.24	Put	Bond Future	4,508.4900		4.5085	4,664.5700	4.6646	3.462	0	0	0
2015/09/07	R204	05/11/2015	6.26	Put	Bond Future	4,451.0500		4.4511	4,607.1100	4.6071	3.506	0	0	0
2015/09/07	R204	05/11/2015	6.25	Put	Bond Future	4,479.7700		4.4798	4,635.8400	4.6358	3.484	0	0	0
2015/09/07	R204	05/11/2015	6.26	Call	Bond Future	0.2800		0.0003	0.1300	0.0001	(53.571)	0	0	0
2015/09/07	R204	05/11/2015	6.24	Call	Bond Future	0.2400		0.0002	0.1100	0.0001	(54.167)	0	0	0
2015/09/07	R204	04/02/2016	7.50	Call	Bond Future	276.7600		0.2768	231.5900	0.2316	(16.321)	0	0	0
2015/09/07	R204	04/02/2016			Bond Future	7.9486		101.2069	8.0125	101.0458	0.805	0.0000	0.0000	0
2015/09/07	R204	04/02/2016	7.51	Call	Bond Future	283.8100		0.2838	237.8100	0.2378	(16.208)	0	0	0
2015/09/07	R204	04/02/2016	7.49	Put	Bond Future	1,434.2300		1.4342	1,550.9400	1.5509	8.137	0	0	0
2015/09/07	R204	04/02/2016	7.51	Put	Bond Future	1,396.8800		1.3969	1,511.9600	1.5120	8.238	0	0	0
2015/09/07	R204	04/02/2016	7.49	Call	Bond Future	270.0400		0.2700	225.6700	0.2257	(16.431)	0	0	0
2015/09/07	R204	04/02/2016	7.50	Put	Bond Future	1,415.3900		1.4154	1,531.3000	1.5313	8.189	0	0	0
2015/09/07	R204	05/05/2016	7.75	Call	Bond Future	703.3200		0.7033	633.6100	0.6336	(9.912)	0	0	0
2015/09/07	R204	05/05/2016			Bond Future	8.0253		103.0094	8.0960	102.8456	0.882	0.0000	0.0000	0
2015/09/07	R204	05/05/2016	7.76	Call	Bond Future	713.2100		0.7132	642.8800	0.6429	(9.861)	0	0	0
2015/09/07	R204	05/05/2016	7.74	Put	Bond Future	1,357.8900		1.3579	1,452.6300	1.4526	6.977	0	0	0
2015/09/07	R204	05/05/2016	7.76	Put	Bond Future	1,330.5300		1.3305	1,424.0300	1.4240	7.027	0	0	0
2015/09/07	R204	05/05/2016	7.74	Call	Bond Future	693.8400		0.6938	624.7500	0.6248	(9.958)	0	0	0
2015/09/07	R204	05/05/2016	7.75	Put	Bond Future	1,344.0000		1.3440	1,438.1200	1.4381	7.003	0	0	0
2015/09/07	R207	05/11/2015	7.76	Call	Bond Future	292.7500		0.2927	230.9700	0.2310	(21.103)	0	0	0
2015/09/07	R207	05/11/2015			Bond Future	8.0982		99.3509	8.1549	99.1569	0.700	0.0000	0.0000	44,623
2015/09/07	R207	05/11/2015	7.74	Call	Bond Future	274.5800		0.2746	215.5300	0.2155	(21.506)	0	0	0
2015/09/07	R207	05/11/2015	7.50	Call	Bond Future	116.1700		0.1162	85.1100	0.0851	(26.737)	0	0	19
2015/09/07	R207	05/11/2015	7.75	Call	Bond Future	283.5600		0.2836	223.1500	0.2232	(21.304)	0	0	0
2015/09/07	R207	05/11/2015	7.43	Call	Bond Future	87.3900		0.0874	62.5800	0.0626	(28.390)	0	0	53

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/07	R207	05/11/2015	7.74	Put	Bond Future	1,510.9400		1.5109	1,645.8400	1.6458	8.928	0	0	0
2015/09/07	R207	05/11/2015	7.43	Put	Bond Future	2,409.3300		2.4093	2,578.4700	2.5785	7.020	0	0	0
2015/09/07	R207	05/11/2015	7.76	Put	Bond Future	1,459.5700		1.4596	1,591.7400	1.5917	9.055	0	0	0
2015/09/07	R207	05/11/2015	7.50	Put	Bond Future	2,191.7100		2.1917	2,354.6000	2.3546	7.432	0	0	0
2015/09/07	R207	05/11/2015	7.75	Put	Bond Future	1,485.1400		1.4851	1,618.6800	1.6187	8.992	0	0	0
2015/09/07	R207	04/02/2016	7.49	Put	Bond Future	2,539.2300		2.5392	2,698.4000	2.6984	6.268	0	0	0
2015/09/07	R207	04/02/2016	7.27	Put	Bond Future	3,167.8700		3.1679	3,341.9800	3.3420	5.496	0	0	0
2015/09/07	R207	04/02/2016			Bond Future	8.1883		97.3889	8.2499	97.1895	0.752	0.0000	0.0000	0
2015/09/07	R207	04/02/2016	7.51	Put	Bond Future	2,485.1600		2.4852	2,642.7600	2.6428	6.342	0	0	0
2015/09/07	R207	04/02/2016	7.27	Call	Bond Future	133.7600		0.1338	108.4800	0.1085	(18.900)	0	0	43
2015/09/07	R207	04/02/2016	7.50	Call	Bond Future	248.6700		0.2487	207.6800	0.2077	(16.484)	0	0	19
2015/09/07	R207	04/02/2016	7.51	Call	Bond Future	255.0500		0.2550	213.2600	0.2133	(16.385)	0	0	0
2015/09/07	R207	04/02/2016	7.49	Call	Bond Future	242.4200		0.2424	202.2000	0.2022	(16.591)	0	0	0
2015/09/07	R207	04/02/2016	7.50	Put	Bond Future	2,512.1200		2.5121	2,670.5200	2.6705	6.305	0	0	0
2015/09/07	R207	05/05/2016	7.86	Put	Bond Future	2,059.7200		2.0597	2,184.0900	2.1841	6.038	0	0	0
2015/09/07	R207	05/05/2016			Bond Future	8.2663		99.1236	8.3326	98.9208	0.803	0.0000	0.0000	0
2015/09/07	R207	05/05/2016	7.85	Put	Bond Future	2,079.4300		2.0794	2,204.5300	2.2045	6.016	0	0	0
2015/09/07	R207	05/05/2016	7.56	Put	Bond Future	2,703.1800		2.7032	2,848.7300	2.8487	5.384	0	0	0
2015/09/07	R207	05/05/2016	7.84	Put	Bond Future	2,099.2500		2.0993	2,225.0900	2.2251	5.995	0	0	0
2015/09/07	R207	05/05/2016	7.56	Call	Bond Future	512.0800		0.5121	454.8400	0.4548	(11.178)	0	0	43
2015/09/07	R207	05/05/2016	7.85	Call	Bond Future	795.2700		0.7953	717.5800	0.7176	(9.769)	0	0	0
2015/09/07	R207	05/05/2016	7.86	Call	Bond Future	806.6500		0.8067	728.2300	0.7282	(9.722)	0	0	0
2015/09/07	R207	05/05/2016	7.84	Call	Bond Future	783.9800		0.7840	707.0300	0.7070	(9.815)	0	0	0
2015/09/07	R207	04/08/2016			Bond Future	8.3450		97.2951	8.4178	97.0863	0.872	0.0000	0.0000	0
2015/09/07	R207	04/08/2016	7.99	Put	Bond Future	2,070.6300		2.0706	2,191.7400	2.1917	5.849	0	0	0
2015/09/07	R207	04/08/2016	8.01	Put	Bond Future	2,036.4800		2.0365	2,156.2900	2.1563	5.883	0	0	0
2015/09/07	R207	04/08/2016	8.00	Put	Bond Future	2,053.5100		2.0535	2,173.9700	2.1740	5.866	0	0	0
2015/09/07	R207	04/08/2016	8.01	Call	Bond Future	1,068.1700		1.0682	979.2400	0.9792	(8.325)	0	0	0
2015/09/07	R207	04/08/2016	7.99	Call	Bond Future	1,044.1400		1.0441	956.5100	0.9565	(8.393)	0	0	0
2015/09/07	R207	04/08/2016	8.00	Call	Bond Future	1,056.1100		1.0561	967.8300	0.9678	(8.359)	0	0	0
2015/09/07	R208	05/11/2015			Bond Future	8.2212		94.4428	8.2878	94.1689	0.810	0.0000	0.0000	40,396
2015/09/07	R208	05/11/2015	7.74	Put	Bond Future	2,238.4000		2.2384	2,451.5400	2.4515	9.522	0	0	0
2015/09/07	R208	05/11/2015	8.48	Call	Bond Future	1,551.9400		1.5519	1,350.1900	1.3502	(13.000)	0	0	0
2015/09/07	R208	05/11/2015	7.75	Call	Bond Future	239.2300		0.2392	176.9500	0.1770	(26.034)	0	0	0
2015/09/07	R208	05/11/2015	7.76	Call	Bond Future	247.5300		0.2475	183.6300	0.1836	(25.815)	0	0	0
2015/09/07	R208	05/11/2015	7.74	Call	Bond Future	231.1500		0.2311	170.4600	0.1705	(26.256)	0	0	0
2015/09/07	R208	05/11/2015	8.48	Put	Bond Future	493.2900		0.4933	565.3700	0.5654	14.612	0	0	2,200
2015/09/07	R208	05/11/2015	7.76	Put	Bond Future	2,170.3200		2.1703	2,380.2500	2.3803	9.673	0	0	0
2015/09/07	R208	05/11/2015	7.75	Put	Bond Future	2,204.2400		2.2042	2,415.7900	2.4158	9.597	0	0	0
2015/09/07	R208	04/02/2016			Bond Future	8.3004		96.0396	8.3715	95.7591	0.856	0.0000	0.0000	0
2015/09/07	R208	04/02/2016	7.74	Put	Bond Future	2,694.2500		2.6943	2,901.1900	2.9012	7.681	0	0	0
2015/09/07	R208	04/02/2016	7.76	Put	Bond Future	2,633.0300		2.6330	2,837.5400	2.8375	7.767	0	0	0
2015/09/07	R208	04/02/2016	7.75	Put	Bond Future	2,663.5400		2.6635	2,869.2700	2.8693	7.724	0	0	0
2015/09/07	R208	04/02/2016	7.76	Call	Bond Future	465.6100		0.4656	389.5600	0.3896	(16.333)	0	0	0
2015/09/07	R208	04/02/2016	7.74	Call	Bond Future	445.4600		0.4455	371.8400	0.3718	(16.527)	0	0	0
2015/09/07	R208	04/02/2016	7.75	Call	Bond Future	455.4500		0.4555	380.6200	0.3806	(16.430)	0	0	0
2015/09/07	R208	05/05/2016	7.99	Call	Bond Future	1,043.2100		1.0432	930.9100	0.9309	(10.765)	0	0	0

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2015/09/07	R208	05/05/2016	8.00	Put	Bond Future	2,457.3000	2.4573	2,629.4100	2.6294	7.004	0	0	0
2015/09/07	R208	05/05/2016			Bond Future	8.3656	94.3484	8.4410	94.0629	0.901	0.0000	0.0000	0
2015/09/07	R208	05/05/2016	8.00	Call	Bond Future	1,057.6500	1.0577	944.3200	0.9443	(10.715)	0	0	0
2015/09/07	R208	05/05/2016	8.01	Call	Bond Future	1,072.2200	1.0722	957.8500	0.9578	(10.667)	0	0	0
2015/09/07	R208	05/05/2016	7.99	Put	Bond Future	2,481.4900	2.4815	2,654.6300	2.6546	6.977	0	0	0
2015/09/07	R208	05/05/2016	8.01	Put	Bond Future	2,433.2500	2.4332	2,604.3200	2.6043	7.031	0	0	0
2015/09/07	R209	05/11/2015	7.99	Put	Bond Future	8,812.7700	8.8128	9,197.7900	9.1978	4.369	0	0	0
2015/09/07	R209	05/11/2015	9.25	Call	Bond Future	2,515.8000	2.5158	2,230.2000	2.2302	(11.352)	0	0	0
2015/09/07	R209	05/11/2015			Bond Future	9.0870	74.5679	9.1424	74.1635	0.610	0.0000	0.0000	24,850
2015/09/07	R209	05/11/2015	8.01	Put	Bond Future	8,645.1300	8.6451	9,028.6300	9.0286	4.436	0	0	0
2015/09/07	R209	05/11/2015	9.16	Put	Bond Future	1,608.6600	1.6087	1,748.9400	1.7489	8.720	0	0	0
2015/09/07	R209	05/11/2015	7.99	Call	Bond Future	59.7600	0.0598	40.4100	0.0404	(32.380)	0	0	0
2015/09/07	R209	05/11/2015	8.00	Put	Bond Future	8,728.7700	8.7288	9,113.0600	9.1131	4.403	0	0	0
2015/09/07	R209	05/11/2015	9.25	Put	Bond Future	1,335.8000	1.3358	1,454.5700	1.4546	8.891	0	0	900
2015/09/07	R209	05/11/2015	8.50	Put	Bond Future	4,921.6900	4.9217	5,233.2100	5.2332	6.330	0	0	0
2015/09/07	R209	05/11/2015	9.00	Put	Bond Future	2,193.8000	2.1938	2,376.0500	2.3760	8.308	0	0	500
2015/09/07	R209	05/11/2015	8.00	Call	Bond Future	62.4300	0.0624	42.3500	0.0424	(32.164)	0	0	0
2015/09/07	R209	05/11/2015	8.01	Call	Bond Future	65.3200	0.0653	44.4500	0.0445	(31.950)	0	0	0
2015/09/07	R209	05/11/2015	9.16	Call	Bond Future	2,140.7700	2.1408	1,876.6800	1.8767	(12.336)	0	0	0
2015/09/07	R209	05/11/2015	8.50	Call	Bond Future	421.8500	0.4219	329.0000	0.3290	(22.010)	0	0	900
2015/09/07	R209	05/11/2015	9.00	Call	Bond Future	1,552.0800	1.5521	1,329.9600	1.3300	(14.311)	0	0	0
2015/09/07	R209	04/02/2016	8.74	Call	Bond Future	1,649.3600	1.6494	1,480.6600	1.4807	(10.228)	0	0	0
2015/09/07	R209	04/02/2016	8.75	Put	Bond Future	4,607.7100	4.6077	4,850.1300	4.8501	5.261	0	0	0
2015/09/07	R209	04/02/2016			Bond Future	9.1426	75.8288	9.1998	75.4159	0.626	0.0000	0.0000	400
2015/09/07	R209	04/02/2016	8.75	Call	Bond Future	1,675.2800	1.6753	1,504.8500	1.5049	(10.173)	0	0	0
2015/09/07	R209	04/02/2016	8.76	Call	Bond Future	1,701.4600	1.7015	1,529.2900	1.5293	(10.119)	0	0	0
2015/09/07	R209	04/02/2016	9.52	Put	Bond Future	1,793.0000	1.7930	1,910.3300	1.9103	6.544	0	0	2,200
2015/09/07	R209	04/02/2016	8.74	Put	Bond Future	4,658.7700	4.6588	4,902.9200	4.9029	5.241	0	0	0
2015/09/07	R209	04/02/2016	8.76	Put	Bond Future	4,557.0200	4.5570	4,797.7000	4.7977	5.282	0	0	0
2015/09/07	R209	04/02/2016	9.52	Call	Bond Future	4,453.1400	4.4531	4,157.6200	4.1576	(6.636)	0	0	0
2015/09/07	R209	05/05/2016			Bond Future	9.1909	74.0297	9.2497	73.6096	0.639	0.0000	0.0000	0
2015/09/07	R209	05/05/2016	9.00	Call	Bond Future	3,007.7900	3.0078	2,794.5800	2.7946	(7.089)	0	0	0
2015/09/07	R209	05/05/2016	8.99	Put	Bond Future	4,440.1200	4.4401	4,648.4400	4.6484	4.692	0	0	0
2015/09/07	R209	05/05/2016	9.01	Put	Bond Future	4,357.6500	4.3576	4,563.1900	4.5632	4.717	0	0	0
2015/09/07	R209	05/05/2016	9.00	Put	Bond Future	4,398.0200	4.3980	4,604.9500	4.6050	4.705	0	0	0
2015/09/07	R209	05/05/2016	9.01	Call	Bond Future	3,041.2400	3.0412	2,826.6400	2.8266	(7.056)	0	0	0
2015/09/07	R209	05/05/2016	8.99	Call	Bond Future	2,975.9600	2.9760	2,764.1400	2.7641	(7.118)	0	0	0
2015/09/07	R210	05/11/2015			Bond Future	180.1706	180.1706	179.9775	179.9775	(0.107)	0.0000	0.0000	2,298
2015/09/07	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R210	05/11/2015	181.99	Put	Bond Future	1,819.3600	1.8194	2,012.5300	2.0125	10.617	0	0	0
2015/09/07	R210	05/11/2015	182.01	Put	Bond Future	1,839.3600	1.8394	2,032.5300	2.0325	10.502	0	0	0
2015/09/07	R210	05/11/2015	182.00	Put	Bond Future	1,829.3600	1.8294	2,022.5300	2.0225	10.559	0	0	0
2015/09/07	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R210	04/02/2016	184.99	Put	Bond Future	1,758.7000	1.7587	1,959.4400	1.9594	11.414	0	0	0
2015/09/07	R210	04/02/2016			Bond Future	183.2313	183.2313	183.0306	183.0306	(0.110)	0.0000	0.0000	0

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2015/09/07	R210	04/02/2016	185.01	Put	Bond Future	1,778.7000	1.7787	1,979.4400	1.9794	11.286	0	0	0
2015/09/07	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R210	04/02/2016	185.00	Put	Bond Future	1,768.7000	1.7687	1,969.4400	1.9694	11.350	0	0	0
2015/09/07	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R211	05/11/2015			Bond Future	135.9149	135.9149	135.9134	135.9134	(0.001)	0.0000	0.0000	0
2015/09/07	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R211	05/11/2015	134.99	Call	Bond Future	924.8700	0.9249	923.3600	0.9234	(0.163)	0	0	0
2015/09/07	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R211	05/11/2015	135.00	Call	Bond Future	914.8700	0.9149	913.3600	0.9134	(0.165)	0	0	0
2015/09/07	R211	05/11/2015	135.01	Call	Bond Future	904.8700	0.9049	903.3600	0.9034	(0.167)	0	0	0
2015/09/07	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R211	04/02/2016			Bond Future	136.5255	136.5255	136.5208	136.5208	(0.003)	0.0000	0.0000	1,120
2015/09/07	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R211	04/02/2016	138.99	Put	Bond Future	2,464.4600	2.4645	2,469.2100	2.4692	0.193	0	0	0
2015/09/07	R211	04/02/2016	139.01	Put	Bond Future	2,484.4600	2.4845	2,489.2100	2.4892	0.191	0	0	0
2015/09/07	R211	04/02/2016	139.00	Put	Bond Future	2,474.4600	2.4745	2,479.2100	2.4792	0.192	0	0	0
2015/09/07	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R212	05/11/2015			Bond Future	141.5965	141.5965	141.5975	141.5975	0.001	0.0000	0.0000	928
2015/09/07	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R212	05/11/2015	145.99	Put	Bond Future	4,393.4800	4.3935	4,392.5100	4.3925	(0.022)	0	0	0
2015/09/07	R212	05/11/2015	146.01	Put	Bond Future	4,413.4800	4.4135	4,412.5100	4.4125	(0.022)	0	0	0
2015/09/07	R212	05/11/2015	146.00	Put	Bond Future	4,403.4800	4.4035	4,402.5100	4.4025	(0.022)	0	0	0
2015/09/07	R212	04/02/2016			Bond Future	142.1380	142.1380	142.1355	142.1355	(0.002)	0.0000	0.0000	0
2015/09/07	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R212	04/02/2016	145.99	Put	Bond Future	3,851.9600	3.8520	3,854.4700	3.8545	0.065	0	0	0
2015/09/07	R212	04/02/2016	146.01	Put	Bond Future	3,871.9600	3.8720	3,874.4700	3.8745	0.065	0	0	0
2015/09/07	R212	04/02/2016	146.00	Put	Bond Future	3,861.9600	3.8620	3,864.4700	3.8645	0.065	0	0	0
2015/09/07	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R213	05/11/2015	7.76	Call	Bond Future	28.7700	0.0288	17.9800	0.0180	(37.504)	0	0	0
2015/09/07	R213	05/11/2015			Bond Future	9.0029	84.8880	9.0635	84.4511	0.673	0.0000	0.0000	21,426
2015/09/07	R213	05/11/2015	7.74	Call	Bond Future	26.0700	0.0261	16.1800	0.0162	(37.936)	0	0	0
2015/09/07	R213	05/11/2015	7.75	Call	Bond Future	27.3600	0.0274	17.0400	0.0170	(37.719)	0	0	0
2015/09/07	R213	05/11/2015	7.74	Put	Bond Future	9,925.0900	9.9251	10,352.0800	10.3521	4.302	0	0	0
2015/09/07	R213	05/11/2015	7.76	Put	Bond Future	9,758.5600	9.7586	10,184.6500	10.1847	4.366	0	0	0
2015/09/07	R213	05/11/2015	7.75	Put	Bond Future	9,841.7100	9.8417	10,268.2700	10.2683	4.334	0	0	0
2015/09/07	R213	04/02/2016			Bond Future	9.0678	86.3231	9.1305	85.8770	0.692	0.0000	0.0000	450
2015/09/07	R213	04/02/2016	8.75	Call	Bond Future	1,784.3900	1.7844	1,592.5300	1.5925	(10.752)	0	0	0
2015/09/07	R213	04/02/2016	8.74	Put	Bond Future	4,144.3900	4.1444	4,400.5200	4.4005	6.180	0	0	0
2015/09/07	R213	04/02/2016	8.76	Put	Bond Future	4,050.4500	4.0505	4,302.8000	4.3028	6.230	0	0	0
2015/09/07	R213	04/02/2016	8.75	Put	Bond Future	4,097.2400	4.0972	4,351.4900	4.3515	6.205	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
2015/09/07	R213	04/02/2016	8.76	Call	Bond Future	1,811.7500	1.8118	1,617.9900	1.6180	(10.695)	0	0	0
2015/09/07	R213	04/02/2016	8.74	Call	Bond Future	1,757.3000	1.7573	1,567.3200	1.5673	(10.811)	0	0	0
2015/09/07	R213	05/05/2016	8.76	Put	Bond Future	4,985.7600	4.9858	5,239.6800	5.2397	5.093	0	0	0
2015/09/07	R213	05/05/2016	8.74	Put	Bond Future	5,077.5800	5.0776	5,334.5100	5.3345	5.060	0	0	0
2015/09/07	R213	05/05/2016			Bond Future	9.1191	84.3114	9.1838	83.8575	0.709	0.0000	0.0000	0
2015/09/07	R213	05/05/2016	8.75	Put	Bond Future	5,031.5300	5.0315	5,286.9500	5.2870	5.076	0	0	0
2015/09/07	R213	05/05/2016	8.74	Call	Bond Future	2,342.6400	2.3426	2,145.6700	2.1457	(8.408)	0	0	0
2015/09/07	R213	05/05/2016	8.75	Call	Bond Future	2,370.3400	2.3703	2,171.8600	2.1719	(8.373)	0	0	0
2015/09/07	R213	05/05/2016	8.76	Call	Bond Future	2,398.2300	2.3982	2,198.2500	2.1982	(8.339)	0	0	0
2015/09/07	R214	05/11/2015			Bond Future	9.1219	75.5224	9.1723	75.1354	0.552	0.0000	0.0000	11,693
2015/09/07	R214	05/11/2015	7.99	Put	Bond Future	9,711.5100	9.7115	10,081.5000	10.0815	3.810	0	0	0
2015/09/07	R214	05/11/2015	8.00	Put	Bond Future	9,620.0200	9.6200	9,989.3500	9.9893	3.839	0	0	0
2015/09/07	R214	05/11/2015	8.01	Put	Bond Future	9,528.9200	9.5289	9,897.5300	9.8975	3.868	0	0	0
2015/09/07	R214	05/11/2015	7.99	Call	Bond Future	54.0500	0.0541	37.0400	0.0370	(31.471)	0	0	0
2015/09/07	R214	05/11/2015	8.00	Call	Bond Future	56.5400	0.0565	38.8700	0.0389	(31.252)	0	0	0
2015/09/07	R214	05/11/2015	8.01	Call	Bond Future	59.2500	0.0592	40.8600	0.0409	(31.038)	0	0	0
2015/09/07	R214	04/02/2016			Bond Future	9.1787	76.7991	9.2307	76.4040	0.566	0.0000	0.0000	4,620
2015/09/07	R214	04/02/2016	7.99	Put	Bond Future	10,453.4600	10.4535	10,794.4800	10.7945	3.262	0	0	0
2015/09/07	R214	04/02/2016	8.00	Call	Bond Future	387.3100	0.3873	332.1300	0.3321	(14.247)	0	0	0
2015/09/07	R214	04/02/2016	8.01	Call	Bond Future	396.7400	0.3967	340.5200	0.3405	(14.170)	0	0	0
2015/09/07	R214	04/02/2016	7.99	Call	Bond Future	378.5200	0.3785	324.3400	0.3243	(14.314)	0	0	0
2015/09/07	R214	04/02/2016	8.01	Put	Bond Future	10,284.3500	10.2843	10,623.3300	10.6233	3.296	0	0	0
2015/09/07	R214	04/02/2016	8.00	Put	Bond Future	10,368.5000	10.3685	10,708.5200	10.7085	3.279	0	0	0
2015/09/07	R214	05/05/2016	9.01	Call	Bond Future	3,129.5600	3.1296	2,925.0300	2.9250	(6.535)	0	0	0
2015/09/07	R214	05/05/2016			Bond Future	9.2238	74.8714	9.2771	74.4693	0.578	0.0000	0.0000	0
2015/09/07	R214	05/05/2016	8.99	Call	Bond Future	3,062.0200	3.0620	2,860.1400	2.8601	(6.593)	0	0	0
2015/09/07	R214	05/05/2016	9.00	Call	Bond Future	3,094.9700	3.0950	2,891.7700	2.8918	(6.565)	0	0	0
2015/09/07	R214	05/05/2016	8.99	Put	Bond Future	4,867.8200	4.8678	5,068.1200	5.0681	4.115	0	0	0
2015/09/07	R214	05/05/2016	9.01	Put	Bond Future	4,778.0600	4.7781	4,975.7100	4.9757	4.137	0	0	0
2015/09/07	R214	05/05/2016	9.00	Put	Bond Future	4,822.0500	4.8220	5,021.0300	5.0210	4.126	0	0	0
2015/09/07	R248	05/11/2015	8.01	Put	Bond Future	12,866.8600	12.8669	13,413.3900	13.4134	4.248	0	0	0
2015/09/07	R248	05/11/2015			Bond Future	9.1729	97.3366	9.2284	96.7900	0.604	0.0000	0.0000	48,592
2015/09/07	R248	05/11/2015	8.00	Put	Bond Future	12,990.3200	12.9903	13,536.8500	13.5368	4.207	0	0	0
2015/09/07	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R248	05/11/2015	7.99	Put	Bond Future	13,114.0300	13.1140	13,660.5600	13.6606	4.168	0	0	0
2015/09/07	R248	04/02/2016	8.99	Put	Bond Future	2,414.3400	2.4143	2,972.1100	2.9721	23.102	0	0	0
2015/09/07	R248	04/02/2016			Bond Future	9.2313	98.9820	9.2885	98.4243	0.621	0.0000	0.0000	250
2015/09/07	R248	04/02/2016	9.00	Put	Bond Future	2,312.1300	2.3121	2,869.9000	2.8699	24.124	0	0	0
2015/09/07	R248	04/02/2016	9.01	Put	Bond Future	2,210.1100	2.2101	2,767.8800	2.7679	25.237	0	0	0
2015/09/07	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R248	05/05/2016			Bond Future	9.2777	96.3087	9.3366	95.7411	0.634	0.0000	0.0000	0
2015/09/07	R248	05/05/2016	8.99	Put	Bond Future	2,864.3600	2.8644	3,431.9700	3.4320	19.816	0	0	0

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2015/09/07	R248	05/05/2016	9.01	Put	Bond Future	2,660.3700	2.6604	3,227.9800	3.2280	21.336	0	0	0
2015/09/07	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R248	05/05/2016	9.00	Put	Bond Future	2,762.2700	2.7623	3,329.8800	3.3299	20.549	0	0	0
2015/09/07	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/07	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **527459**