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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2015/09/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	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
2015/09/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	2025	05/11/2015	123.01	Put	Bond Future	337.4200	0.3374	436.4600	0.4365	29.352	0	0	0
2015/09/09	2025	05/11/2015			Bond Future	122.6726	122.6726	122.5735	122.5735	(0.081)	0.0000	0.0000	544
2015/09/09	2025	05/11/2015	123.00	Put	Bond Future	327.4200	0.3274	426.4600	0.4265	30.249	0	0	0
2015/09/09	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2025	05/11/2015	122.99	Put	Bond Future	317.4200	0.3174	416.4600	0.4165	31.202	0	0	0
2015/09/09	2025	04/02/2016	126.01	Put	Bond Future	2,480.1000	2.4801	2,582.8800	2.5829	4.144	0	0	0
2015/09/09	2025	04/02/2016			Bond Future	123.5299	123.5299	123.4271	123.4271	(0.083)	0.0000	0.0000	0
2015/09/09	2025	04/02/2016	126.00	Put	Bond Future	2,470.1000	2.4701	2,572.8800	2.5729	4.161	0	0	0
2015/09/09	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2025	04/02/2016	125.99	Put	Bond Future	2,460.1000	2.4601	2,562.8800	2.5629	4.178	0	0	0
2015/09/09	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2030	05/11/2015			Bond Future	8.9355	94.7458	8.8874	95.1101	(0.539)	0.0000	0.0000	9,973
2015/09/09	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2030	05/11/2015	8.49	Put	Bond Future	3,448.3600	3.4484	3,084.1500	3.0842	(10.562)	0	0	0
2015/09/09	2030	05/11/2015	8.51	Put	Bond Future	3,289.7300	3.2897	2,925.5200	2.9255	(11.071)	0	0	0
2015/09/09	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2030	05/11/2015	8.50	Put	Bond Future	3,369.0000	3.3690	3,004.7900	3.0048	(10.811)	0	0	0
2015/09/09	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2030	04/02/2016			Bond Future	8.9988	92.3386	8.9493	92.7072	(0.550)	0.0000	0.0000	400
2015/09/09	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2030	04/02/2016	8.74	Put	Bond Future	1,950.0400	1.9500	1,581.4900	1.5815	(18.900)	0	0	0
2015/09/09	2030	04/02/2016	8.76	Put	Bond Future	1,797.2600	1.7973	1,428.7100	1.4287	(20.506)	0	0	0
2015/09/09	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2030	04/02/2016	8.75	Put	Bond Future	1,873.6000	1.8736	1,505.0500	1.5050	(19.671)	0	0	0
2015/09/09	2032	05/11/2015			Bond Future	9.0154	94.4199	8.9723	94.7688	(0.478)	0.0000	0.0000	1,579
2015/09/09	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2032	05/11/2015	7.99	Put	Bond Future	8,843.1200	8.8431	8,494.2900	8.4943	(3.945)	0	0	0
2015/09/09	2032	05/11/2015	8.01	Put	Bond Future	8,659.2800	8.6593	8,310.4500	8.3104	(4.028)	0	0	0
2015/09/09	2032	05/11/2015	8.00	Put	Bond Future	8,751.1400	8.7511	8,402.3100	8.4023	(3.986)	0	0	0
2015/09/09	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2032	04/02/2016			Bond Future	9.0778	96.0140	9.0336	96.3669	(0.487)	0.0000	0.0000	0
2015/09/09	2032	04/02/2016	8.69	Put	Bond Future	3,163.3200	3.1633	2,810.4200	2.8104	(11.156)	0	0	0
2015/09/09	2032	04/02/2016	8.71	Put	Bond Future	2,996.3800	2.9964	2,643.4800	2.6435	(11.778)	0	0	0

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2015/09/09	2032	04/02/2016	8.70	Put	Bond Future	3,079.8000	3.0798	2,726.9000	2.7269	(11.459)	0	0	0
2015/09/09	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2032	05/05/2016			Bond Future	9.1319	93.5656	9.0864	93.9241	(0.498)	0.0000	0.0000	0
2015/09/09	2032	05/05/2016	8.99	Put	Bond Future	1,124.3800	1.1244	765.8400	0.7658	(31.888)	0	0	0
2015/09/09	2032	05/05/2016	9.01	Put	Bond Future	964.6800	0.9647	606.1400	0.6061	(37.167)	0	0	0
2015/09/09	2032	05/05/2016	9.00	Put	Bond Future	1,044.4800	1.0445	685.9400	0.6859	(34.327)	0	0	0
2015/09/09	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2033	05/11/2015			Bond Future	103.1698	103.1698	102.8694	102.8694	(0.291)	0.0000	0.0000	100
2015/09/09	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2033	05/11/2015	102.40	Call	Bond Future	769.8400	0.7698	469.4400	0.4694	(39.021)	0	0	0
2015/09/09	2033	05/11/2015	102.41	Call	Bond Future	759.8400	0.7598	459.4400	0.4594	(39.535)	0	0	0
2015/09/09	2033	05/11/2015	102.39	Call	Bond Future	779.8400	0.7798	479.4400	0.4794	(38.521)	0	0	0
2015/09/09	2033	04/02/2016	102.40	Call	Bond Future	2,519.7100	2.5197	2,212.4300	2.2124	(12.195)	0	0	0
2015/09/09	2033	04/02/2016			Bond Future	104.9197	104.9197	104.6124	104.6124	(0.293)	0.0000	0.0000	0
2015/09/09	2033	04/02/2016	102.41	Call	Bond Future	2,509.7100	2.5097	2,202.4300	2.2024	(12.244)	0	0	0
2015/09/09	2033	04/02/2016	102.39	Call	Bond Future	2,529.7100	2.5297	2,222.4300	2.2224	(12.147)	0	0	0
2015/09/09	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2033	05/05/2016			Bond Future	105.8050	105.8050	105.4911	105.4911	(0.297)	0.0000	0.0000	0
2015/09/09	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2033	05/05/2016	102.40	Call	Bond Future	3,404.9500	3.4050	3,091.0700	3.0911	(9.218)	0	0	0
2015/09/09	2033	05/05/2016	102.41	Call	Bond Future	3,394.9500	3.3950	3,081.0700	3.0811	(9.245)	0	0	0
2015/09/09	2033	05/05/2016	102.39	Call	Bond Future	3,414.9500	3.4150	3,101.0700	3.1011	(9.191)	0	0	0
2015/09/09	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	05/11/2015	7.99	Put	Bond Future	10,699.8200	10.6998	10,407.9000	10.4079	(2.728)	0	0	0
2015/09/09	2037	05/11/2015	8.01	Put	Bond Future	10,489.2300	10.4892	10,197.3100	10.1973	(2.783)	0	0	0
2015/09/09	2037	05/11/2015			Bond Future	9.0920	96.8082	9.0594	97.1001	(0.359)	0.0000	0.0000	51,105
2015/09/09	2037	05/11/2015	8.00	Put	Bond Future	10,594.4400	10.5944	10,302.5200	10.3025	(2.755)	0	0	0
2015/09/09	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	04/02/2016	8.75	Put	Bond Future	3,637.5000	3.6375	3,342.4900	3.3425	(8.110)	0	0	0
2015/09/09	2037	04/02/2016			Bond Future	9.1505	94.1853	9.1171	94.4803	(0.365)	0.0000	0.0000	370
2015/09/09	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	04/02/2016	8.74	Put	Bond Future	3,731.1200	3.7311	3,436.1100	3.4361	(7.907)	0	0	0
2015/09/09	2037	04/02/2016	8.76	Put	Bond Future	3,544.0100	3.5440	3,249.0000	3.2490	(8.324)	0	0	0

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2015/09/09	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	05/05/2016	9.00	Put	Bond Future	1,790.1600	1.7902	1,490.4300	1.4904	(16.743)	0	0	0
2015/09/09	2037	05/05/2016			Bond Future	9.2023	95.8624	9.1680	96.1621	(0.373)	0.0000	0.0000	0
2015/09/09	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2037	05/05/2016	8.99	Put	Bond Future	1,880.0400	1.8800	1,580.3100	1.5803	(15.943)	0	0	0
2015/09/09	2037	05/05/2016	9.01	Put	Bond Future	1,700.4100	1.7004	1,400.6800	1.4007	(17.627)	0	0	0
2015/09/09	2038	05/11/2015			Bond Future	125.7369	125.7369	125.7448	125.7448	0.006	0.0000	0.0000	7,020
2015/09/09	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2038	05/11/2015	133.99	Put	Bond Future	8,253.0600	8.2531	8,245.1700	8.2452	(0.096)	0	0	0
2015/09/09	2038	05/11/2015	134.01	Put	Bond Future	8,273.0600	8.2731	8,265.1700	8.2652	(0.095)	0	0	0
2015/09/09	2038	05/11/2015	134.00	Put	Bond Future	8,263.0600	8.2631	8,255.1700	8.2552	(0.095)	0	0	0
2015/09/09	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2038	04/02/2016			Bond Future	126.4931	126.4931	126.4993	126.4993	0.005	0.0000	0.0000	0
2015/09/09	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2038	04/02/2016	130.99	Put	Bond Future	4,496.8600	4.4969	4,490.7100	4.4907	(0.137)	0	0	0
2015/09/09	2038	04/02/2016	131.01	Put	Bond Future	4,516.8600	4.5169	4,510.7100	4.5107	(0.136)	0	0	0
2015/09/09	2038	04/02/2016	131.00	Put	Bond Future	4,506.8600	4.5069	4,500.7100	4.5007	(0.136)	0	0	0
2015/09/09	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2044	05/11/2015			Bond Future	9.1247	98.6258	9.0922	98.9436	(0.356)	0.0000	0.0000	17,486
2015/09/09	2044	05/11/2015	8.24	Put	Bond Future	9,333.2200	9.3332	9,015.4200	9.0154	(3.405)	0	0	0
2015/09/09	2044	05/11/2015	8.26	Put	Bond Future	9,105.6600	9.1057	8,787.8600	8.7879	(3.490)	0	0	0
2015/09/09	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2044	05/11/2015	8.25	Put	Bond Future	9,219.3300	9.2193	8,901.5300	8.9015	(3.447)	0	0	0
2015/09/09	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2044	04/02/2016	8.99	Put	Bond Future	1,861.8200	1.8618	1,540.4900	1.5405	(17.259)	0	0	0
2015/09/09	2044	04/02/2016			Bond Future	9.1800	95.9085	9.1467	96.2298	(0.362)	0.0000	0.0000	0
2015/09/09	2044	04/02/2016	9.01	Put	Bond Future	1,662.9000	1.6629	1,341.5700	1.3416	(19.323)	0	0	0
2015/09/09	2044	04/02/2016	9.00	Put	Bond Future	1,762.2700	1.7623	1,440.9400	1.4409	(18.234)	0	0	0
2015/09/09	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2044	05/05/2016	8.99	Put	Bond Future	2,327.3400	2.3273	2,000.7600	2.0008	(14.032)	0	0	0
2015/09/09	2044	05/05/2016			Bond Future	9.2288	97.6162	9.1947	97.9427	(0.370)	0.0000	0.0000	0
2015/09/09	2044	05/05/2016	9.01	Put	Bond Future	2,128.7800	2.1288	1,802.2000	1.8022	(15.341)	0	0	0
2015/09/09	2044	05/05/2016	9.00	Put	Bond Future	2,227.9700	2.2280	1,901.3900	1.9014	(14.658)	0	0	0
2015/09/09	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2046	05/11/2015			Bond Future	125.7059	125.7059	125.7143	125.7143	0.007	0.0000	0.0000	6,432
2015/09/09	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/09	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2046	05/11/2015	132.99	Put	Bond Future	7,284.1100	7.2841	7,275.6500	7.2757	(0.116)	0	0	0
2015/09/09	2046	05/11/2015	133.01	Put	Bond Future	7,304.1100	7.3041	7,295.6500	7.2957	(0.116)	0	0	0
2015/09/09	2046	05/11/2015	133.00	Put	Bond Future	7,294.1100	7.2941	7,285.6500	7.2857	(0.116)	0	0	0
2015/09/09	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2046	04/02/2016			Bond Future	127.8381	127.8381	127.8444	127.8444	0.005	0.0000	0.0000	0
2015/09/09	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2046	04/02/2016	127.99	Put	Bond Future	151.9400	0.1519	145.6400	0.1456	(4.146)	0	0	0
2015/09/09	2046	04/02/2016	128.01	Put	Bond Future	171.9400	0.1719	165.6400	0.1656	(3.664)	0	0	0
2015/09/09	2046	04/02/2016	128.00	Put	Bond Future	161.9400	0.1619	155.6400	0.1556	(3.890)	0	0	0
2015/09/09	2050	05/11/2015			Bond Future	132.4434	132.4434	132.6115	132.6115	0.127	0.0000	0.0000	4,911
2015/09/09	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2050	05/11/2015	144.99	Put	Bond Future	12,546.6100	12.5466	12,378.5300	12.3785	(1.340)	0	0	0
2015/09/09	2050	05/11/2015	145.01	Put	Bond Future	12,566.6100	12.5666	12,398.5300	12.3985	(1.338)	0	0	0
2015/09/09	2050	05/11/2015	145.00	Put	Bond Future	12,556.6100	12.5566	12,388.5300	12.3885	(1.339)	0	0	0
2015/09/09	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2050	04/02/2016			Bond Future	133.1532	133.1532	133.3219	133.3219	0.127	0.0000	0.0000	0
2015/09/09	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2050	04/02/2016	137.99	Put	Bond Future	4,836.7700	4.8368	4,668.1200	4.6681	(3.487)	0	0	0
2015/09/09	2050	04/02/2016	138.01	Put	Bond Future	4,856.7700	4.8568	4,688.1200	4.6881	(3.472)	0	0	0
2015/09/09	2050	04/02/2016	138.00	Put	Bond Future	4,846.7700	4.8468	4,678.1200	4.6781	(3.480)	0	0	0
2015/09/09	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	AL37	05/11/2015			Index Future	462.3690	462.3690	462.9550	462.9550	0.127	0.0000	0.0000	3
2015/09/09	AL37	04/02/2016			Index Future	470.1710	470.1710	470.7610	470.7610	0.125	0.0000	0.0000	0
2015/09/09	AL7T	05/11/2015			Index Future	541.9120	541.9120	543.4320	543.4320	0.280	0.0000	0.0000	1
2015/09/09	AL7T	04/02/2016			Index Future	551.0560	551.0560	552.5960	552.5960	0.279	0.0000	0.0000	0
2015/09/09	ALBI	05/11/2015			Index Future	495.5310	495.5310	496.8270	496.8270	0.262	0.0000	0.0000	456
2015/09/09	ALBI	04/02/2016			Index Future	503.8920	503.8920	505.2040	505.2040	0.260	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
2015/09/09	ALBI	05/05/2016			Index Future	512.8510	512.8510	514.1860	514.1860	0.260	0.0000	0.0000	0
2015/09/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/09	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
2015/09/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/09	EL28	05/11/2015	126.99	Put	Bond Future	2,157.8800	2.1579	2,146.8400	2.1468	(0.512)	0	0	0
2015/09/09	EL28	05/11/2015			Bond Future	124.8321	124.8321	124.8432	124.8432	0.009	0.0000	0.0000	0
2015/09/09	EL28	05/11/2015	127.01	Put	Bond Future	2,177.8800	2.1779	2,166.8400	2.1668	(0.507)	0	0	0
2015/09/09	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	EL28	05/11/2015	127.00	Put	Bond Future	2,167.8800	2.1679	2,156.8400	2.1568	(0.509)	0	0	0
2015/09/09	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	EL28	04/02/2016	128.99	Put	Bond Future	2,040.5300	2.0405	2,031.2800	2.0313	(0.453)	0	0	0
2015/09/09	EL28	04/02/2016			Bond Future	126.9495	126.9495	126.9587	126.9587	0.007	0.0000	0.0000	0
2015/09/09	EL28	04/02/2016	129.01	Put	Bond Future	2,060.5300	2.0605	2,051.2800	2.0513	(0.449)	0	0	0
2015/09/09	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	EL28	04/02/2016	129.00	Put	Bond Future	2,050.5300	2.0505	2,041.2800	2.0413	(0.451)	0	0	0
2015/09/09	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	ES33	05/11/2015	9.00	Put	Bond Future	7,437.4100	7.4374	7,168.4100	7.1684	(3.617)	0	0	0
2015/09/09	ES33	05/11/2015			Bond Future	10.0029	80.4960	9.9642	80.7650	(0.387)	0.0000	0.0000	6,441
2015/09/09	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	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
2015/09/09	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	ES33	05/11/2015	8.99	Put	Bond Future	7,516.7400	7.5167	7,247.7400	7.2477	(3.579)	0	0	0
2015/09/09	ES33	05/11/2015	9.01	Put	Bond Future	7,358.1800	7.3582	7,089.1800	7.0892	(3.656)	0	0	0
2015/09/09	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	ES33	04/02/2016			Bond Future	10.0947	81.8548	10.0549	82.1268	(0.394)	0.0000	0.0000	0
2015/09/09	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	ES33	04/02/2016	9.99	Put	Bond Future	718.8600	0.7189	446.7900	0.4468	(37.847)	0	0	0
2015/09/09	ES33	04/02/2016	10.01	Put	Bond Future	580.7300	0.5807	308.6600	0.3087	(46.850)	0	0	0
2015/09/09	ES33	04/02/2016	10.00	Put	Bond Future	649.7500	0.6497	377.6800	0.3777	(41.873)	0	0	0
2015/09/09	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	ES33	05/05/2016			Bond Future	10.1766	79.5206	10.1356	79.7971	(0.403)	0.0000	0.0000	0
2015/09/09	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	ES33	05/05/2016	9.99	Put	Bond Future	1,270.2700	1.2703	993.7900	0.9938	(21.765)	0	0	0
2015/09/09	ES33	05/05/2016	10.01	Put	Bond Future	1,132.6300	1.1326	856.1500	0.8561	(24.410)	0	0	0
2015/09/09	ES33	05/05/2016	10.00	Put	Bond Future	1,201.4000	1.2014	924.9200	0.9249	(23.013)	0	0	0
2015/09/09	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	GOVI	05/11/2015			GOVI	492.2590	492.2590	493.4890	493.4890	0.250	0.0000	0.0000	445
2015/09/09	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	GOVI	05/11/2015	529.99	Put	GOVI	377,310.0000	37.7310	365,010.0000	36.5010	(3.260)	0	0	0
2015/09/09	GOVI	05/11/2015	530.01	Put	GOVI	377,510.0000	37.7510	365,210.0000	36.5210	(3.258)	0	0	0
2015/09/09	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	GOVI	05/11/2015	530.00	Put	GOVI	377,410.0000	37.7410	365,110.0000	36.5110	(3.259)	0	0	0
2015/09/09	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	GOVI	04/02/2016			GOVI	500.5650	500.5650	501.8100	501.8100	0.249	0.0000	0.0000	26
2015/09/09	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	GOVI	04/02/2016	511.99	Put	GOVI	114,250.0000	11.4250	101,800.0000	10.1800	(10.897)	0	0	0
2015/09/09	GOVI	04/02/2016	512.01	Put	GOVI	114,450.0000	11.4450	102,000.0000	10.2000	(10.878)	0	0	0
2015/09/09	GOVI	04/02/2016	512.00	Put	GOVI	114,350.0000	11.4350	101,900.0000	10.1900	(10.888)	0	0	0
2015/09/09	GOVI	05/05/2016	518.01	Put	GOVI	85,460.0000	8.5460	72,780.0000	7.2780	(14.837)	0	0	0
2015/09/09	GOVI	05/05/2016			GOVI	509.4640	509.4640	510.7320	510.7320	0.249	0.0000	0.0000	0
2015/09/09	GOVI	05/05/2016	518.00	Put	GOVI	85,360.0000	8.5360	72,680.0000	7.2680	(14.855)	0	0	0
2015/09/09	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	GOVI	05/05/2016	517.99	Put	GOVI	85,260.0000	8.5260	72,580.0000	7.2580	(14.872)	0	0	0
2015/09/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/09	IGOV	05/11/2015			Index Future	231.2240	231.2240	231.1980	231.1980	(0.011)	0.0000	0.0000	969
2015/09/09	IGOV	04/02/2016			Index Future	235.1440	235.1440	235.1150	235.1150	(0.012)	0.0000	0.0000	82
2015/09/09	IGOV	05/05/2016			Index Future	239.3430	239.3430	239.3130	239.3130	(0.013)	0.0000	0.0000	0
2015/09/09	ILBI	05/11/2015			Index Future	626.9090	626.9090	626.8560	626.8560	(0.008)	0.0000	0.0000	0
2015/09/09	ILBI	04/02/2016			Index Future	637.6320	637.6320	637.5760	637.5760	(0.009)	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
2015/09/09	IS01	19/12/2016			Interest Rate Swap	100.0867	100.0867	100.0323	100.0323	(0.054)	0.0000	0.0000	0
2015/09/09	IS02	18/12/2017			Interest Rate Swap	100.4313	100.4313	100.3119	100.3119	(0.119)	0.0000	0.0000	0
2015/09/09	IS05	17/12/2020			Interest Rate Swap	100.3448	100.3448	100.1542	100.1542	(0.190)	0.0000	0.0000	0
2015/09/09	IS10	17/12/2025			Interest Rate Swap	101.8765	101.8765	101.5968	101.5968	(0.274)	0.0000	0.0000	0
2015/09/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/09	JBAF	16/09/2015			Jibar Tradeable Future	6.3800	93.6200	6.3400	93.6600	(0.627)	0.0000	0.0000	0
2015/09/09	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/09	JBAF	18/11/2015			Jibar Tradeable Future	6.5600	93.4400	6.5400	93.4600	(0.305)	0.0000	0.0000	0
2015/09/09	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6400	93.3600	0.151	0.0000	0.0000	0
2015/09/09	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/09/09	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.8200	93.1800	0.590	0.0000	0.0000	2,000
2015/09/09	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8800	93.1200	0.438	0.0000	0.0000	0
2015/09/09	JBAF	15/06/2016			Jibar Tradeable Future	7.1100	92.8900	7.1800	92.8200	0.985	0.0000	0.0000	0
2015/09/09	JBAF	21/09/2016			Jibar Tradeable Future	7.3000	92.7000	7.4000	92.6000	1.370	0.0000	0.0000	0
2015/09/09	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.6200	92.3800	1.736	0.0000	0.0000	0
2015/09/09	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.7700	92.2300	1.702	0.0000	0.0000	0
2015/09/09	JBAF	21/06/2017			Jibar Tradeable Future	7.7500	92.2500	7.9100	92.0900	2.065	0.0000	0.0000	0
2015/09/09	R023	05/11/2015			Bond Future	8.3956	98.0285	8.3569	98.2326	(0.461)	0.0000	0.0000	14,866
2015/09/09	R023	05/11/2015	7.99	Put	Bond Future	2,548.1100	2.5481	2,394.3800	2.3944	(6.033)	0	0	0
2015/09/09	R023	05/11/2015	8.01	Put	Bond Future	2,465.4700	2.4655	2,314.1700	2.3142	(6.137)	0	0	0
2015/09/09	R023	05/11/2015	7.99	Call	Bond Future	383.4800	0.3835	433.9000	0.4339	13.148	0	0	0
2015/09/09	R023	05/11/2015	8.00	Put	Bond Future	2,506.6200	2.5066	2,354.1000	2.3541	(6.085)	0	0	0
2015/09/09	R023	05/11/2015	8.00	Call	Bond Future	396.0800	0.3961	447.7100	0.4477	13.035	0	0	0
2015/09/09	R023	05/11/2015	8.01	Call	Bond Future	408.9900	0.4090	461.8400	0.4618	12.922	0	0	0
2015/09/09	R023	04/02/2016	8.01	Put	Bond Future	3,160.8100	3.1608	3,044.0600	3.0441	(3.694)	0	0	0
2015/09/09	R023	04/02/2016			Bond Future	8.4724	99.6833	8.4322	99.8890	(0.475)	0.0000	0.0000	1,050
2015/09/09	R023	04/02/2016	8.00	Put	Bond Future	3,198.4100	3.1984	3,080.3900	3.0804	(3.690)	0	0	0
2015/09/09	R023	04/02/2016	8.01	Call	Bond Future	763.5000	0.7635	852.5000	0.8525	11.657	0	0	0
2015/09/09	R023	04/02/2016	7.99	Call	Bond Future	733.3700	0.7334	820.0500	0.8200	11.819	0	0	0
2015/09/09	R023	04/02/2016	8.00	Call	Bond Future	748.4400	0.7484	836.1700	0.8362	11.722	0	0	0
2015/09/09	R023	04/02/2016	7.99	Put	Bond Future	3,236.0400	3.2360	3,116.9700	3.1170	(3.679)	0	0	0
2015/09/09	R023	05/05/2016			Bond Future	8.5292	97.5281	8.4871	97.7370	(0.493)	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
2015/09/09	R023	05/05/2016	8.24	Put	Bond Future	3,034.1200	3.0341	2,932.4500	2.9325	(3.351)	0	0	0
2015/09/09	R023	05/05/2016	8.26	Put	Bond Future	2,975.0600	2.9751	2,874.3100	2.8743	(3.386)	0	0	0
2015/09/09	R023	05/05/2016	8.24	Call	Bond Future	1,586.7500	1.5868	1,693.9900	1.6940	6.758	0	0	0
2015/09/09	R023	05/05/2016	8.25	Put	Bond Future	3,004.1800	3.0042	2,903.2800	2.9033	(3.359)	0	0	0
2015/09/09	R023	05/05/2016	8.25	Call	Bond Future	1,607.3100	1.6073	1,715.3200	1.7153	6.720	0	0	0
2015/09/09	R023	05/05/2016	8.26	Call	Bond Future	1,628.6600	1.6287	1,736.8200	1.7368	6.641	0	0	0
2015/09/09	R186	05/11/2015	7.75	Put	Bond Future	6,481.6000	6.4816	6,142.0700	6.1421	(5.238)	0	0	0
2015/09/09	R186	05/11/2015	8.24	Call	Bond Future	844.9700	0.8450	974.2300	0.9742	15.298	0	0	0
2015/09/09	R186	05/11/2015	8.25	Put	Bond Future	3,122.1300	3.1221	2,877.8400	2.8778	(7.824)	0	0	8,650
2015/09/09	R186	05/11/2015	8.45	Call	Bond Future	1,455.6800	1.4557	1,640.3900	1.6404	12.689	0	0	200
2015/09/09	R186	05/11/2015	8.75	Call	Bond Future	2,727.9400	2.7279	2,987.0700	2.9871	9.499	0	0	0
2015/09/09	R186	05/11/2015	8.85	Put	Bond Future	850.6400	0.8506	754.8600	0.7549	(11.260)	0	0	2,283
2015/09/09	R186	05/11/2015			Bond Future	8.5368	117.9684	8.4884	118.3442	(0.567)	0.0000	0.0000	32,416
2015/09/09	R186	05/11/2015	8.00	Put	Bond Future	4,664.2500	4.6643	4,365.2600	4.3653	(6.410)	0	0	0
2015/09/09	R186	05/11/2015	9.00	Put	Bond Future	570.8700	0.5709	501.8500	0.5019	(12.090)	0	0	2,600
2015/09/09	R186	05/11/2015	8.22	Call	Bond Future	798.0100	0.7980	922.3500	0.9223	15.581	0	0	0
2015/09/09	R186	05/11/2015	8.24	Put	Bond Future	3,177.5000	3.1775	2,930.9100	2.9309	(7.761)	0	0	0
2015/09/09	R186	05/11/2015	8.35	Put	Bond Future	2,597.8800	2.5979	2,379.8000	2.3798	(8.395)	0	0	9,430
2015/09/09	R186	05/11/2015	8.26	Put	Bond Future	3,067.1400	3.0671	2,825.5200	2.8255	(7.878)	0	0	0
2015/09/09	R186	05/11/2015	8.50	Put	Bond Future	1,919.4700	1.9195	1,741.8100	1.7418	(9.256)	0	0	4,666
2015/09/09	R186	05/11/2015	8.55	Put	Bond Future	1,726.1300	1.7261	1,561.3700	1.5614	(9.545)	0	0	4,667
2015/09/09	R186	05/11/2015	7.73	Call	Bond Future	141.0400	0.1410	175.0100	0.1750	24.085	0	0	169
2015/09/09	R186	05/11/2015	7.86	Call	Bond Future	238.6000	0.2386	290.4300	0.2904	21.723	0	0	674
2015/09/09	R186	05/11/2015	8.35	Call	Bond Future	1,137.4300	1.1374	1,295.2000	1.2952	13.871	0	0	843
2015/09/09	R186	05/11/2015	8.00	Call	Bond Future	397.5900	0.3976	474.4500	0.4745	19.331	0	0	200
2015/09/09	R186	05/11/2015	8.45	Put	Bond Future	2,131.0600	2.1311	1,939.9200	1.9399	(8.969)	0	0	6,308
2015/09/09	R186	05/11/2015	8.75	Put	Bond Future	1,091.5000	1.0915	974.7800	0.9748	(10.694)	0	0	10,200
2015/09/09	R186	05/11/2015	8.85	Call	Bond Future	3,243.4800	3.2435	3,523.5500	3.5236	8.635	0	0	0
2015/09/09	R186	05/11/2015	9.00	Call	Bond Future	4,085.2500	4.0852	4,392.0800	4.3921	7.511	0	0	0
2015/09/09	R186	05/11/2015	7.73	Put	Bond Future	6,636.2400	6.6362	6,294.3600	6.2944	(5.152)	0	0	0
2015/09/09	R186	05/11/2015	7.75	Call	Bond Future	153.4200	0.1534	189.7400	0.1897	23.674	0	0	1,200
2015/09/09	R186	05/11/2015	7.86	Put	Bond Future	5,653.7500	5.6538	5,329.7300	5.3297	(5.731)	0	0	0
2015/09/09	R186	05/11/2015	8.25	Call	Bond Future	869.2500	0.8692	1,000.8100	1.0008	15.135	0	0	0
2015/09/09	R186	05/11/2015	8.22	Put	Bond Future	3,290.0600	3.2901	3,038.5500	3.0386	(7.645)	0	0	1,090
2015/09/09	R186	05/11/2015	8.26	Call	Bond Future	893.8400	0.8938	1,028.0700	1.0281	15.017	0	0	0
2015/09/09	R186	05/11/2015	8.50	Call	Bond Future	1,633.8900	1.6339	1,832.0800	1.8321	12.130	0	0	650
2015/09/09	R186	05/11/2015	8.55	Call	Bond Future	1,828.5400	1.8285	2,039.6300	2.0396	11.544	0	0	0
2015/09/09	R186	04/02/2016	7.50	Call	Bond Future	328.2700	0.3283	390.8600	0.3909	19.067	0	0	0
2015/09/09	R186	04/02/2016			Bond Future	8.5991	114.6616	8.5491	115.0416	(0.581)	0.0000	0.0000	5,365
2015/09/09	R186	04/02/2016	8.75	Call	Bond Future	3,382.7500	3.3827	3,591.1600	3.5912	6.161	0	0	0
2015/09/09	R186	04/02/2016	7.51	Call	Bond Future	336.8100	0.3368	400.1200	0.4001	18.797	0	0	0
2015/09/09	R186	04/02/2016	7.49	Call	Bond Future	320.3100	0.3203	381.7800	0.3818	19.191	0	0	0
2015/09/09	R186	04/02/2016	7.50	Put	Bond Future	9,106.0500	9.1061	8,788.7100	8.7887	(3.485)	0	0	0
2015/09/09	R186	04/02/2016	7.49	Put	Bond Future	9,182.1100	9.1821	8,863.6500	8.8637	(3.468)	0	0	0
2015/09/09	R186	04/02/2016	8.75	Put	Bond Future	2,244.9100	2.2449	2,073.3900	2.0734	(7.640)	0	0	6,700
2015/09/09	R186	04/02/2016	7.51	Put	Bond Future	9,030.6500	9.0307	8,714.0300	8.7140	(3.506)	0	0	0
2015/09/09	R186	05/05/2016			Bond Future	8.6507	116.7026	8.5989	117.0887	(0.599)	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
2015/09/09	R186	05/05/2016	8.34	Call	Bond Future	2,466.5200	2.4665	2,643.1300	2.6431	7.160	0	0	0
2015/09/09	R186	05/05/2016	8.35	Call	Bond Future	2,496.8700	2.4969	2,674.8100	2.6748	7.127	0	0	0
2015/09/09	R186	05/05/2016	8.33	Call	Bond Future	2,436.4100	2.4364	2,611.6900	2.6117	7.194	0	0	0
2015/09/09	R186	05/05/2016	8.35	Put	Bond Future	4,763.3900	4.7634	4,555.2500	4.5552	(4.370)	0	0	0
2015/09/09	R186	05/05/2016	7.56	Put	Bond Future	9,297.2300	9.2972	9,009.8100	9.0098	(3.091)	0	0	0
2015/09/09	R186	05/05/2016	8.34	Put	Bond Future	4,809.4900	4.8095	4,600.0200	4.6000	(4.355)	0	0	0
2015/09/09	R186	05/05/2016	7.56	Call	Bond Future	773.6400	0.7736	872.3000	0.8723	12.753	0	0	0
2015/09/09	R186	05/05/2016	8.33	Put	Bond Future	4,855.8900	4.8559	4,645.0900	4.6451	(4.341)	0	0	0
2015/09/09	R186	04/08/2016	8.51	Put	Bond Future	4,813.2400	4.8132	4,627.1700	4.6272	(3.866)	0	0	0
2015/09/09	R186	04/08/2016			Bond Future	8.7012	113.5334	8.6473	113.9272	(0.620)	0.0000	0.0000	0
2015/09/09	R186	04/08/2016	8.50	Put	Bond Future	4,852.7600	4.8528	4,667.2600	4.6673	(3.823)	0	0	0
2015/09/09	R186	04/08/2016	8.51	Call	Bond Future	3,408.6300	3.4086	3,616.3500	3.6163	6.094	0	0	0
2015/09/09	R186	04/08/2016	8.49	Call	Bond Future	3,340.9100	3.3409	3,548.4700	3.5485	6.213	0	0	0
2015/09/09	R186	04/08/2016	8.50	Call	Bond Future	3,374.0300	3.3740	3,582.3200	3.5823	6.173	0	0	0
2015/09/09	R186	04/08/2016	8.49	Put	Bond Future	4,893.8200	4.8938	4,707.5900	4.7076	(3.805)	0	0	0
2015/09/09	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R197	05/11/2015			Bond Future	293.1873	293.1873	293.0018	293.0018	(0.063)	0.0000	0.0000	927
2015/09/09	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R197	05/11/2015	294.99	Put	Bond Future	1,802.7200	1.8027	1,988.1600	1.9882	10.287	0	0	0
2015/09/09	R197	05/11/2015	295.01	Put	Bond Future	1,822.7200	1.8227	2,008.1600	2.0082	10.174	0	0	0
2015/09/09	R197	05/11/2015	295.00	Put	Bond Future	1,812.7200	1.8127	1,998.1600	1.9982	10.230	0	0	0
2015/09/09	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R197	04/02/2016			Bond Future	291.7983	291.7983	291.6050	291.6050	(0.066)	0.0000	0.0000	0
2015/09/09	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R197	04/02/2016	296.99	Put	Bond Future	5,191.6500	5.1916	5,385.0000	5.3850	3.724	0	0	0
2015/09/09	R197	04/02/2016	297.01	Put	Bond Future	5,211.6500	5.2116	5,405.0000	5.4050	3.710	0	0	0
2015/09/09	R197	04/02/2016	297.00	Put	Bond Future	5,201.6500	5.2016	5,395.0000	5.3950	3.717	0	0	0
2015/09/09	R202	05/11/2015			Bond Future	238.7987	238.7987	238.8122	238.8122	0.006	0.0000	0.0000	53,286
2015/09/09	R202	05/11/2015	245.99	Put	Bond Future	7,191.3000	7.1913	7,177.7800	7.1778	(0.188)	0	0	0
2015/09/09	R202	05/11/2015	246.01	Put	Bond Future	7,211.3000	7.2113	7,197.7800	7.1978	(0.187)	0	0	0
2015/09/09	R202	05/11/2015	246.00	Put	Bond Future	7,201.3000	7.2013	7,187.7800	7.1878	(0.188)	0	0	0
2015/09/09	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R202	04/02/2016			Bond Future	239.4698	239.4698	239.4797	239.4797	0.004	0.0000	0.0000	0
2015/09/09	R202	04/02/2016	239.99	Put	Bond Future	520.2100	0.5202	510.3300	0.5103	(1.899)	0	0	0
2015/09/09	R202	04/02/2016	240.01	Put	Bond Future	540.2100	0.5402	530.3300	0.5303	(1.829)	0	0	0
2015/09/09	R202	04/02/2016	240.00	Put	Bond Future	530.2100	0.5302	520.3300	0.5203	(1.863)	0	0	0
2015/09/09	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R203	05/11/2015	5.99	Call	Bond Future	0.1300	0.0001	0.2300	0.0002	76.923	0	0	0
2015/09/09	R203	05/11/2015	6.00	Put	Bond Future	2,564.7700	2.5648	2,493.1900	2.4932	(2.791)	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
2015/09/09	R203	05/11/2015			Bond Future	7.4738	102.5690	7.4319	102.6406	(0.560)	0.0000	0.0000	15,250
2015/09/09	R203	05/11/2015	6.00	Call	Bond Future	0.1400	0.0001	0.2400	0.0002	71.429	0	0	0
2015/09/09	R203	05/11/2015	6.01	Call	Bond Future	0.1500	0.0002	0.2600	0.0003	73.333	0	0	0
2015/09/09	R203	05/11/2015	5.99	Put	Bond Future	2,582.4500	2.5825	2,510.8700	2.5109	(2.772)	0	0	0
2015/09/09	R203	05/11/2015	6.01	Put	Bond Future	2,547.0900	2.5471	2,475.5200	2.4755	(2.810)	0	0	0
2015/09/09	R203	04/02/2016	7.25	Put	Bond Future	631.5300	0.6315	588.8600	0.5889	(6.757)	0	0	0
2015/09/09	R203	04/02/2016	7.26	Put	Bond Future	620.7800	0.6208	578.4100	0.5784	(6.825)	0	0	0
2015/09/09	R203	04/02/2016			Bond Future	7.5861	104.3003	7.5385	104.3713	(0.628)	0.0000	0.0000	0
2015/09/09	R203	04/02/2016	7.26	Call	Bond Future	133.7600	0.1338	162.3500	0.1623	21.374	0	0	0
2015/09/09	R203	04/02/2016	7.24	Call	Bond Future	125.6100	0.1256	153.1500	0.1531	21.925	0	0	0
2015/09/09	R203	04/02/2016	7.25	Call	Bond Future	129.5300	0.1295	157.8200	0.1578	21.841	0	0	0
2015/09/09	R203	04/02/2016	7.24	Put	Bond Future	642.6000	0.6426	599.1800	0.5992	(6.757)	0	0	0
2015/09/09	R203	05/05/2016	7.25	Put	Bond Future	793.1400	0.7931	754.9600	0.7550	(4.814)	0	0	0
2015/09/09	R203	05/05/2016			Bond Future	7.6559	101.9864	7.5993	102.0581	(0.739)	0.0000	0.0000	0
2015/09/09	R203	05/05/2016	7.26	Call	Bond Future	281.8500	0.2818	315.6500	0.3157	11.992	0	0	0
2015/09/09	R203	05/05/2016	7.24	Call	Bond Future	272.6700	0.2727	305.8500	0.3059	12.169	0	0	0
2015/09/09	R203	05/05/2016	7.25	Call	Bond Future	277.2400	0.2772	310.7300	0.3107	12.080	0	0	0
2015/09/09	R203	05/05/2016	7.24	Put	Bond Future	801.3300	0.8013	762.8400	0.7628	(4.803)	0	0	0
2015/09/09	R203	05/05/2016	7.26	Put	Bond Future	785.0000	0.7850	747.1300	0.7471	(4.824)	0	0	0
2015/09/09	R204	05/11/2015			Bond Future	7.8066	103.6157	7.7714	103.7117	(0.451)	0.0000	0.0000	23,871
2015/09/09	R204	05/11/2015	6.25	Call	Bond Future	0.2300	0.0002	0.3400	0.0003	47.826	0	0	0
2015/09/09	R204	05/11/2015	6.24	Put	Bond Future	4,386.8100	4.3868	4,290.8700	4.2909	(2.187)	0	0	0
2015/09/09	R204	05/11/2015	6.26	Put	Bond Future	4,329.3600	4.3294	4,233.4400	4.2334	(2.216)	0	0	0
2015/09/09	R204	05/11/2015	6.25	Put	Bond Future	4,358.0800	4.3581	4,262.1500	4.2621	(2.201)	0	0	0
2015/09/09	R204	05/11/2015	6.26	Call	Bond Future	0.2500	0.0003	0.3700	0.0004	48.000	0	0	0
2015/09/09	R204	05/11/2015	6.24	Call	Bond Future	0.2200	0.0002	0.3200	0.0003	45.455	0	0	0
2015/09/09	R204	04/02/2016	7.50	Call	Bond Future	302.0800	0.3021	339.2800	0.3393	12.315	0	0	0
2015/09/09	R204	04/02/2016			Bond Future	7.9005	101.3281	7.8626	101.4238	(0.480)	0.0000	0.0000	0
2015/09/09	R204	04/02/2016	7.51	Call	Bond Future	309.6600	0.3097	347.2000	0.3472	12.123	0	0	0
2015/09/09	R204	04/02/2016	7.49	Put	Bond Future	1,337.9100	1.3379	1,278.8200	1.2788	(4.417)	0	0	0
2015/09/09	R204	04/02/2016	7.51	Put	Bond Future	1,301.6000	1.3016	1,243.4100	1.2434	(4.471)	0	0	0
2015/09/09	R204	04/02/2016	7.49	Call	Bond Future	294.8500	0.2948	331.4900	0.3315	12.427	0	0	0
2015/09/09	R204	04/02/2016	7.50	Put	Bond Future	1,319.5800	1.3196	1,261.0500	1.2611	(4.436)	0	0	0
2015/09/09	R204	05/05/2016	7.75	Call	Bond Future	745.6800	0.7457	798.4000	0.7984	7.070	0	0	0
2015/09/09	R204	05/05/2016			Bond Future	7.9727	103.1315	7.9310	103.2284	(0.523)	0.0000	0.0000	0
2015/09/09	R204	05/05/2016	7.76	Call	Bond Future	756.0100	0.7560	809.1000	0.8091	7.022	0	0	0
2015/09/09	R204	05/05/2016	7.74	Put	Bond Future	1,277.7500	1.2778	1,233.1900	1.2332	(3.487)	0	0	0
2015/09/09	R204	05/05/2016	7.76	Put	Bond Future	1,251.2600	1.2513	1,207.4600	1.2075	(3.500)	0	0	0
2015/09/09	R204	05/05/2016	7.74	Call	Bond Future	735.7700	0.7358	788.1000	0.7881	7.112	0	0	0
2015/09/09	R204	05/05/2016	7.75	Put	Bond Future	1,264.2900	1.2643	1,220.1200	1.2201	(3.494)	0	0	0
2015/09/09	R207	05/11/2015	7.76	Call	Bond Future	314.2200	0.3142	362.2500	0.3623	15.285	0	0	0
2015/09/09	R207	05/11/2015			Bond Future	8.0543	99.5013	8.0147	99.6375	(0.492)	0.0000	0.0000	44,623
2015/09/09	R207	05/11/2015	7.74	Call	Bond Future	294.6200	0.2946	340.6600	0.3407	15.627	0	0	0
2015/09/09	R207	05/11/2015	7.50	Call	Bond Future	123.5700	0.1236	148.7400	0.1487	20.369	0	0	19
2015/09/09	R207	05/11/2015	7.75	Call	Bond Future	304.3100	0.3043	351.3400	0.3513	15.455	0	0	0
2015/09/09	R207	05/11/2015	7.43	Call	Bond Future	92.5600	0.0926	112.9000	0.1129	21.975	0	0	53

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2015/09/09	R207	05/11/2015	7.74	Put	Bond Future	1,380.6100		1.3806	1,290.4200	1.2904	(6.533)	0	0	0
2015/09/09	R207	05/11/2015	7.43	Put	Bond Future	2,264.1300		2.2641	2,148.2400	2.1482	(5.119)	0	0	0
2015/09/09	R207	05/11/2015	7.76	Put	Bond Future	1,330.6700		1.3307	1,242.4700	1.2425	(6.628)	0	0	0
2015/09/09	R207	05/11/2015	7.50	Put	Bond Future	2,048.7400		2.0487	1,937.6800	1.9377	(5.421)	0	0	0
2015/09/09	R207	05/11/2015	7.75	Put	Bond Future	1,355.5200		1.3555	1,266.3200	1.2663	(6.581)	0	0	0
2015/09/09	R207	04/02/2016	7.49	Put	Bond Future	2,408.4600		2.4085	2,308.0500	2.3081	(4.169)	0	0	0
2015/09/09	R207	04/02/2016	7.27	Put	Bond Future	3,028.8600		3.0289	2,914.8600	2.9149	(3.764)	0	0	0
2015/09/09	R207	04/02/2016			Bond Future	8.1420		97.5392	8.0999	97.6759	(0.516)	0.0000	0.0000	0
2015/09/09	R207	04/02/2016	7.51	Put	Bond Future	2,355.3000		2.3553	2,256.1600	2.2562	(4.209)	0	0	0
2015/09/09	R207	04/02/2016	7.27	Call	Bond Future	145.1400		0.1451	167.8300	0.1678	15.633	0	0	43
2015/09/09	R207	04/02/2016	7.50	Call	Bond Future	268.7500		0.2688	305.6600	0.3057	13.734	0	0	19
2015/09/09	R207	04/02/2016	7.51	Call	Bond Future	275.5800		0.2756	313.1300	0.3131	13.626	0	0	0
2015/09/09	R207	04/02/2016	7.49	Call	Bond Future	262.0400		0.2620	298.3200	0.2983	13.845	0	0	0
2015/09/09	R207	04/02/2016	7.50	Put	Bond Future	2,381.8100		2.3818	2,282.0300	2.2820	(4.189)	0	0	0
2015/09/09	R207	05/05/2016	7.86	Put	Bond Future	1,953.4800		1.9535	1,881.0400	1.8810	(3.708)	0	0	0
2015/09/09	R207	05/05/2016			Bond Future	8.2167		99.2755	8.1715	99.4141	(0.550)	0.0000	0.0000	0
2015/09/09	R207	05/05/2016	7.85	Put	Bond Future	1,972.6800		1.9727	1,899.7100	1.8997	(3.699)	0	0	0
2015/09/09	R207	05/05/2016	7.56	Put	Bond Future	2,582.9800		2.5830	2,492.6000	2.4926	(3.499)	0	0	0
2015/09/09	R207	05/05/2016	7.84	Put	Bond Future	1,992.0100		1.9920	1,918.5100	1.9185	(3.690)	0	0	0
2015/09/09	R207	05/05/2016	7.56	Call	Bond Future	543.7900		0.5438	592.0200	0.5920	8.869	0	0	43
2015/09/09	R207	05/05/2016	7.85	Call	Bond Future	840.4300		0.8404	906.0700	0.9061	7.810	0	0	0
2015/09/09	R207	05/05/2016	7.86	Call	Bond Future	852.3200		0.8523	918.4900	0.9185	7.764	0	0	0
2015/09/09	R207	05/05/2016	7.84	Call	Bond Future	828.6500		0.8286	893.7600	0.8938	7.857	0	0	0
2015/09/09	R207	04/08/2016			Bond Future	8.2926		97.4457	8.2435	97.5874	(0.593)	0.0000	0.0000	0
2015/09/09	R207	04/08/2016	7.99	Put	Bond Future	1,972.6500		1.9726	1,906.8400	1.9068	(3.336)	0	0	0
2015/09/09	R207	04/08/2016	8.01	Put	Bond Future	1,939.3800		1.9394	1,874.4800	1.8745	(3.346)	0	0	0
2015/09/09	R207	04/08/2016	8.00	Put	Bond Future	1,955.9700		1.9560	1,890.6200	1.8906	(3.341)	0	0	0
2015/09/09	R207	04/08/2016	8.01	Call	Bond Future	1,121.7200		1.1217	1,198.4700	1.1985	6.842	0	0	0
2015/09/09	R207	04/08/2016	7.99	Call	Bond Future	1,096.8100		1.0968	1,172.6500	1.1727	6.915	0	0	0
2015/09/09	R207	04/08/2016	8.00	Call	Bond Future	1,109.2200		1.1092	1,185.5200	1.1855	6.879	0	0	0
2015/09/09	R208	05/11/2015			Bond Future	8.1882		94.5788	8.1490	94.7404	(0.478)	0.0000	0.0000	40,314
2015/09/09	R208	05/11/2015	7.74	Put	Bond Future	2,108.6800		2.1087	1,980.8900	1.9809	(6.060)	0	0	0
2015/09/09	R208	05/11/2015	8.48	Call	Bond Future	1,619.2200		1.6192	1,729.0000	1.7290	6.780	0	0	0
2015/09/09	R208	05/11/2015	7.75	Call	Bond Future	245.8900		0.2459	280.6800	0.2807	14.149	0	0	0
2015/09/09	R208	05/11/2015	7.76	Call	Bond Future	254.5800		0.2546	290.3000	0.2903	14.031	0	0	0
2015/09/09	R208	05/11/2015	7.74	Call	Bond Future	237.4200		0.2374	271.3100	0.2713	14.274	0	0	0
2015/09/09	R208	05/11/2015	8.48	Put	Bond Future	424.5800		0.4246	372.6800	0.3727	(12.224)	0	0	2,200
2015/09/09	R208	05/11/2015	7.76	Put	Bond Future	2,041.3800		2.0414	1,915.4200	1.9154	(6.170)	0	0	0
2015/09/09	R208	05/11/2015	7.75	Put	Bond Future	2,074.9100		2.0749	1,948.0200	1.9480	(6.115)	0	0	0
2015/09/09	R208	04/02/2016			Bond Future	8.2661		96.1755	8.2251	96.3381	(0.496)	0.0000	0.0000	0
2015/09/09	R208	04/02/2016	7.74	Put	Bond Future	2,579.1800		2.5792	2,470.2400	2.4702	(4.224)	0	0	0
2015/09/09	R208	04/02/2016	7.76	Put	Bond Future	2,518.8600		2.5189	2,411.4900	2.4115	(4.263)	0	0	0
2015/09/09	R208	04/02/2016	7.75	Put	Bond Future	2,548.9200		2.5489	2,440.7600	2.4408	(4.243)	0	0	0
2015/09/09	R208	04/02/2016	7.76	Call	Bond Future	487.3100		0.4873	542.5300	0.5425	11.332	0	0	0
2015/09/09	R208	04/02/2016	7.74	Call	Bond Future	466.2600		0.4663	519.9100	0.5199	11.506	0	0	0
2015/09/09	R208	04/02/2016	7.75	Call	Bond Future	476.7000		0.4767	531.1300	0.5311	11.418	0	0	0
2015/09/09	R208	05/05/2016	7.99	Call	Bond Future	1,082.2300		1.0822	1,179.2300	1.1792	8.963	0	0	0

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2015/09/09	R208	05/05/2016	8.00	Put	Bond Future	2,359.6200	2.3596	2,292.3200	2.2923	(2.852)	0	0	0
2015/09/09	R208	05/05/2016			Bond Future	8.3295	94.4855	8.2862	94.6505	(0.521)	0.0000	0.0000	0
2015/09/09	R208	05/05/2016	8.00	Call	Bond Future	1,097.1200	1.0971	1,194.7800	1.1948	8.901	0	0	0
2015/09/09	R208	05/05/2016	8.01	Call	Bond Future	1,112.1400	1.1121	1,210.4700	1.2105	8.842	0	0	0
2015/09/09	R208	05/05/2016	7.99	Put	Bond Future	2,383.3600	2.3834	2,315.4000	2.3154	(2.851)	0	0	0
2015/09/09	R208	05/05/2016	8.01	Put	Bond Future	2,336.0200	2.3360	2,269.3900	2.2694	(2.852)	0	0	0
2015/09/09	R209	05/11/2015	7.99	Put	Bond Future	8,394.2500	8.3942	8,126.2700	8.1263	(3.192)	0	0	0
2015/09/09	R209	05/11/2015	9.25	Call	Bond Future	2,723.3400	2.7233	2,906.0400	2.9060	6.709	0	0	0
2015/09/09	R209	05/11/2015			Bond Future	9.0297	74.9900	8.9920	75.2689	(0.417)	0.0000	0.0000	24,850
2015/09/09	R209	05/11/2015	8.01	Put	Bond Future	8,227.0700	8.2271	7,959.9700	7.9600	(3.247)	0	0	0
2015/09/09	R209	05/11/2015	9.16	Put	Bond Future	1,369.5400	1.3695	1,258.9000	1.2589	(8.079)	0	0	0
2015/09/09	R209	05/11/2015	7.99	Call	Bond Future	63.2800	0.0633	74.2000	0.0742	17.257	0	0	0
2015/09/09	R209	05/11/2015	8.00	Put	Bond Future	8,310.4700	8.3105	8,042.9100	8.0429	(3.220)	0	0	0
2015/09/09	R209	05/11/2015	9.25	Put	Bond Future	1,121.3000	1.1213	1,025.1000	1.0251	(8.579)	0	0	900
2015/09/09	R209	05/11/2015	8.50	Put	Bond Future	4,537.6400	4.5376	4,315.0700	4.3151	(4.905)	0	0	0
2015/09/09	R209	05/11/2015	9.00	Put	Bond Future	1,911.5300	1.9115	1,773.2500	1.7732	(7.234)	0	0	500
2015/09/09	R209	05/11/2015	8.00	Call	Bond Future	66.1700	0.0662	77.5100	0.0775	17.138	0	0	0
2015/09/09	R209	05/11/2015	8.01	Call	Bond Future	69.3000	0.0693	81.1000	0.0811	17.027	0	0	0
2015/09/09	R209	05/11/2015	9.16	Call	Bond Future	2,323.6900	2.3237	2,491.9500	2.4919	7.241	0	0	0
2015/09/09	R209	05/11/2015	8.50	Call	Bond Future	459.8400	0.4598	516.1700	0.5162	12.250	0	0	900
2015/09/09	R209	05/11/2015	9.00	Call	Bond Future	1,691.8500	1.6919	1,832.4700	1.8325	8.312	0	0	0
2015/09/09	R209	04/02/2016	8.74	Call	Bond Future	1,770.8400	1.7708	1,872.2800	1.8723	5.728	0	0	0
2015/09/09	R209	04/02/2016	8.75	Put	Bond Future	4,303.5200	4.3035	4,123.8900	4.1239	(4.174)	0	0	0
2015/09/09	R209	04/02/2016			Bond Future	9.0840	76.2560	9.0455	76.5382	(0.423)	0.0000	0.0000	400
2015/09/09	R209	04/02/2016	8.75	Call	Bond Future	1,798.3300	1.7983	1,900.8900	1.9009	5.703	0	0	0
2015/09/09	R209	04/02/2016	8.76	Call	Bond Future	1,826.0800	1.8261	1,929.7600	1.9298	5.678	0	0	0
2015/09/09	R209	04/02/2016	9.52	Put	Bond Future	1,616.5500	1.6166	1,496.0400	1.4960	(7.455)	0	0	2,200
2015/09/09	R209	04/02/2016	8.74	Put	Bond Future	4,353.0100	4.3530	4,172.2600	4.1723	(4.152)	0	0	0
2015/09/09	R209	04/02/2016	8.76	Put	Bond Future	4,254.4000	4.2544	4,075.8900	4.0759	(4.196)	0	0	0
2015/09/09	R209	04/02/2016	9.52	Call	Bond Future	4,703.9300	4.7039	4,865.6100	4.8656	3.437	0	0	0
2015/09/09	R209	05/05/2016			Bond Future	9.1307	74.4636	9.0913	74.7504	(0.432)	0.0000	0.0000	0
2015/09/09	R209	05/05/2016	9.00	Call	Bond Future	3,183.2800	3.1833	3,320.7200	3.3207	4.318	0	0	0
2015/09/09	R209	05/05/2016	8.99	Put	Bond Future	4,180.3500	4.1804	4,030.0800	4.0301	(3.595)	0	0	0
2015/09/09	R209	05/05/2016	9.01	Put	Bond Future	4,100.6100	4.1006	3,950.7400	3.9507	(3.655)	0	0	0
2015/09/09	R209	05/05/2016	9.00	Put	Bond Future	4,139.6100	4.1396	3,990.2600	3.9903	(3.608)	0	0	0
2015/09/09	R209	05/05/2016	9.01	Call	Bond Future	3,218.1000	3.2181	3,355.0200	3.3550	4.255	0	0	0
2015/09/09	R209	05/05/2016	8.99	Call	Bond Future	3,150.0900	3.1501	3,286.6100	3.2866	4.334	0	0	0
2015/09/09	R210	05/11/2015			Bond Future	178.9144	178.9144	178.9234	178.9234	0.005	0.0000	0.0000	2,298
2015/09/09	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R210	05/11/2015	181.99	Put	Bond Future	3,075.5800	3.0756	3,066.6400	3.0666	(0.291)	0	0	0
2015/09/09	R210	05/11/2015	182.01	Put	Bond Future	3,095.5800	3.0956	3,086.6400	3.0866	(0.289)	0	0	0
2015/09/09	R210	05/11/2015	182.00	Put	Bond Future	3,085.5800	3.0856	3,076.6400	3.0766	(0.290)	0	0	0
2015/09/09	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R210	04/02/2016	184.99	Put	Bond Future	3,041.1200	3.0411	3,034.8900	3.0349	(0.205)	0	0	0
2015/09/09	R210	04/02/2016			Bond Future	181.9489	181.9489	181.9551	181.9551	0.003	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/09	R210	04/02/2016	185.01	Put	Bond Future	3,061.1200	3.0611	3,054.8900	3.0549	(0.204)	0	0	0
2015/09/09	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R210	04/02/2016	185.00	Put	Bond Future	3,051.1200	3.0511	3,044.8900	3.0449	(0.204)	0	0	0
2015/09/09	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R211	05/11/2015			Bond Future	135.9130	135.9130	135.9111	135.9111	(0.001)	0.0000	0.0000	0
2015/09/09	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R211	05/11/2015	134.99	Call	Bond Future	922.9800	0.9230	921.0800	0.9211	(0.206)	0	0	0
2015/09/09	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R211	05/11/2015	135.00	Call	Bond Future	912.9800	0.9130	911.0800	0.9111	(0.208)	0	0	0
2015/09/09	R211	05/11/2015	135.01	Call	Bond Future	902.9800	0.9030	901.0800	0.9011	(0.210)	0	0	0
2015/09/09	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R211	04/02/2016			Bond Future	136.5200	136.5200	136.5158	136.5158	(0.003)	0.0000	0.0000	1,120
2015/09/09	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R211	04/02/2016	138.99	Put	Bond Future	2,470.0400	2.4700	2,474.2200	2.4742	0.169	0	0	0
2015/09/09	R211	04/02/2016	139.01	Put	Bond Future	2,490.0400	2.4900	2,494.2200	2.4942	0.168	0	0	0
2015/09/09	R211	04/02/2016	139.00	Put	Bond Future	2,480.0400	2.4800	2,484.2200	2.4842	0.169	0	0	0
2015/09/09	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R212	05/11/2015			Bond Future	141.1859	141.1859	141.1919	141.1919	0.004	0.0000	0.0000	928
2015/09/09	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R212	05/11/2015	145.99	Put	Bond Future	4,804.1200	4.8041	4,798.1100	4.7981	(0.125)	0	0	0
2015/09/09	R212	05/11/2015	146.01	Put	Bond Future	4,824.1200	4.8241	4,818.1100	4.8181	(0.125)	0	0	0
2015/09/09	R212	05/11/2015	146.00	Put	Bond Future	4,814.1200	4.8141	4,808.1100	4.8081	(0.125)	0	0	0
2015/09/09	R212	04/02/2016			Bond Future	141.7165	141.7165	141.7203	141.7203	0.003	0.0000	0.0000	0
2015/09/09	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R212	04/02/2016	145.99	Put	Bond Future	4,273.5100	4.2735	4,269.6900	4.2697	(0.089)	0	0	0
2015/09/09	R212	04/02/2016	146.01	Put	Bond Future	4,293.5100	4.2935	4,289.6900	4.2897	(0.089)	0	0	0
2015/09/09	R212	04/02/2016	146.00	Put	Bond Future	4,283.5100	4.2835	4,279.6900	4.2797	(0.089)	0	0	0
2015/09/09	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R213	05/11/2015	7.76	Call	Bond Future	27.9600	0.0280	35.5100	0.0355	27.003	0	0	0
2015/09/09	R213	05/11/2015			Bond Future	8.9606	85.1950	8.9176	85.5090	(0.480)	0.0000	0.0000	21,426
2015/09/09	R213	05/11/2015	7.74	Call	Bond Future	25.2600	0.0253	32.2600	0.0323	27.712	0	0	0
2015/09/09	R213	05/11/2015	7.75	Call	Bond Future	26.5500	0.0265	33.8500	0.0338	27.495	0	0	0
2015/09/09	R213	05/11/2015	7.74	Put	Bond Future	9,617.2600	9.6173	9,310.3100	9.3103	(3.192)	0	0	0
2015/09/09	R213	05/11/2015	7.76	Put	Bond Future	9,450.7300	9.4507	9,144.3300	9.1443	(3.242)	0	0	0
2015/09/09	R213	05/11/2015	7.75	Put	Bond Future	9,533.8800	9.5339	9,227.2300	9.2272	(3.216)	0	0	0
2015/09/09	R213	04/02/2016			Bond Future	9.0245	86.6331	8.9803	86.9508	(0.489)	0.0000	0.0000	450
2015/09/09	R213	04/02/2016	8.75	Call	Bond Future	1,871.3600	1.8714	2,001.3300	2.0013	6.945	0	0	0
2015/09/09	R213	04/02/2016	8.74	Put	Bond Future	3,920.1800	3.9202	3,731.1200	3.7311	(4.823)	0	0	0
2015/09/09	R213	04/02/2016	8.76	Put	Bond Future	3,828.5600	3.8286	3,642.3500	3.6424	(4.864)	0	0	0
2015/09/09	R213	04/02/2016	8.75	Put	Bond Future	3,874.1900	3.8742	3,686.4400	3.6864	(4.846)	0	0	0

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2015/09/09	R213	04/02/2016	8.76	Call	Bond Future	1,899.8800	1.8999	2,031.3900	2.0314	6.922	0	0	0
2015/09/09	R213	04/02/2016	8.74	Call	Bond Future	1,843.1100	1.8431	1,971.7700	1.9718	6.981	0	0	0
2015/09/09	R213	05/05/2016	8.76	Put	Bond Future	4,772.6700	4.7727	4,628.7500	4.6288	(3.016)	0	0	0
2015/09/09	R213	05/05/2016	8.74	Put	Bond Future	4,862.5800	4.8626	4,716.4400	4.7164	(3.005)	0	0	0
2015/09/09	R213	05/05/2016			Bond Future	9.0747	84.6260	9.0292	84.9488	(0.501)	0.0000	0.0000	0
2015/09/09	R213	05/05/2016	8.75	Put	Bond Future	4,817.4800	4.8175	4,672.4500	4.6725	(3.010)	0	0	0
2015/09/09	R213	05/05/2016	8.74	Call	Bond Future	2,442.2200	2.4422	2,618.9000	2.6189	7.234	0	0	0
2015/09/09	R213	05/05/2016	8.75	Call	Bond Future	2,470.8700	2.4709	2,648.6600	2.6487	7.195	0	0	0
2015/09/09	R213	05/05/2016	8.76	Call	Bond Future	2,499.7200	2.4997	2,678.6200	2.6786	7.157	0	0	0
2015/09/09	R214	05/11/2015			Bond Future	9.0545	76.0466	9.0220	76.3010	(0.358)	0.0000	0.0000	11,693
2015/09/09	R214	05/11/2015	7.99	Put	Bond Future	9,192.7600	9.1928	8,946.4000	8.9464	(2.680)	0	0	0
2015/09/09	R214	05/11/2015	8.00	Put	Bond Future	9,101.5800	9.1016	8,855.5500	8.8555	(2.703)	0	0	0
2015/09/09	R214	05/11/2015	8.01	Put	Bond Future	9,010.8000	9.0108	8,765.1200	8.7651	(2.727)	0	0	0
2015/09/09	R214	05/11/2015	7.99	Call	Bond Future	59.5200	0.0595	67.4900	0.0675	13.390	0	0	0
2015/09/09	R214	05/11/2015	8.00	Call	Bond Future	62.3200	0.0623	70.6200	0.0706	13.318	0	0	0
2015/09/09	R214	05/11/2015	8.01	Call	Bond Future	65.3500	0.0654	74.0000	0.0740	13.236	0	0	0
2015/09/09	R214	04/02/2016			Bond Future	9.1096	77.3303	9.0764	77.5876	(0.364)	0.0000	0.0000	4,620
2015/09/09	R214	04/02/2016	7.99	Put	Bond Future	9,964.4400	9.9644	9,745.2700	9.7453	(2.200)	0	0	0
2015/09/09	R214	04/02/2016	8.00	Call	Bond Future	430.3500	0.4303	469.1200	0.4691	9.009	0	0	0
2015/09/09	R214	04/02/2016	8.01	Call	Bond Future	440.7300	0.4407	479.6900	0.4797	8.840	0	0	0
2015/09/09	R214	04/02/2016	7.99	Call	Bond Future	420.6500	0.4206	458.7400	0.4587	9.055	0	0	0
2015/09/09	R214	04/02/2016	8.01	Put	Bond Future	9,797.1900	9.7972	9,578.8900	9.5789	(2.228)	0	0	0
2015/09/09	R214	04/02/2016	8.00	Put	Bond Future	9,880.3900	9.8804	9,661.9000	9.6619	(2.211)	0	0	0
2015/09/09	R214	05/05/2016	9.01	Call	Bond Future	3,351.1000	3.3511	3,461.1700	3.4612	3.285	0	0	0
2015/09/09	R214	05/05/2016			Bond Future	9.1529	75.4112	9.1189	75.6726	(0.372)	0.0000	0.0000	0
2015/09/09	R214	05/05/2016	8.99	Call	Bond Future	3,280.1600	3.2802	3,390.0200	3.3900	3.349	0	0	0
2015/09/09	R214	05/05/2016	9.00	Call	Bond Future	3,314.8100	3.3148	3,425.5000	3.4255	3.339	0	0	0
2015/09/09	R214	05/05/2016	8.99	Put	Bond Future	4,546.2200	4.5462	4,394.6600	4.3947	(3.334)	0	0	0
2015/09/09	R214	05/05/2016	9.01	Put	Bond Future	4,459.8600	4.4599	4,308.5100	4.3085	(3.394)	0	0	0
2015/09/09	R214	05/05/2016	9.00	Put	Bond Future	4,502.1500	4.5021	4,351.4200	4.3514	(3.348)	0	0	0
2015/09/09	R248	05/11/2015	8.01	Put	Bond Future	12,244.6600	12.2447	11,917.6200	11.9176	(2.671)	0	0	0
2015/09/09	R248	05/11/2015			Bond Future	9.1105	97.9588	9.0779	98.2858	(0.357)	0.0000	0.0000	48,592
2015/09/09	R248	05/11/2015	8.00	Put	Bond Future	12,368.1200	12.3681	12,041.0800	12.0411	(2.644)	0	0	0
2015/09/09	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R248	05/11/2015	7.99	Put	Bond Future	12,491.8300	12.4918	12,164.7900	12.1648	(2.618)	0	0	0
2015/09/09	R248	04/02/2016	8.99	Put	Bond Future	1,784.0200	1.7840	1,453.3400	1.4533	(18.536)	0	0	0
2015/09/09	R248	04/02/2016			Bond Future	9.1672	99.6124	9.1339	99.9430	(0.363)	0.0000	0.0000	250
2015/09/09	R248	04/02/2016	9.00	Put	Bond Future	1,681.8100	1.6818	1,351.1300	1.3511	(19.662)	0	0	0
2015/09/09	R248	04/02/2016	9.01	Put	Bond Future	1,579.7900	1.5798	1,249.1100	1.2491	(20.932)	0	0	0
2015/09/09	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R248	05/05/2016			Bond Future	9.2121	96.9491	9.1780	97.2851	(0.371)	0.0000	0.0000	0
2015/09/09	R248	05/05/2016	8.99	Put	Bond Future	2,224.0000	2.2240	1,887.9700	1.8880	(15.109)	0	0	0



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2015/09/09	R248	05/05/2016	9.01	Put	Bond Future	2,020.0100	2.0200	1,683.9800	1.6840	(16.635)	0	0	0
2015/09/09	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R248	05/05/2016	9.00	Put	Bond Future	2,121.9100	2.1219	1,785.8800	1.7859	(15.836)	0	0	0
2015/09/09	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/09	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **526651**