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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/09/2015 TO 15/09/2015

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
2015/09/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	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
2015/09/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	2025	05/11/2015	123.01	Put	Bond Future	431.5400	0.4315	430.1100	0.4301	(0.331)	0	0	0
2015/09/15	2025	05/11/2015			Bond Future	122.5785	122.5785	122.5799	122.5799	0.001	0.0000	0.0000	544
2015/09/15	2025	05/11/2015	123.00	Put	Bond Future	421.5400	0.4215	420.1100	0.4201	(0.339)	0	0	0
2015/09/15	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2025	05/11/2015	122.99	Put	Bond Future	411.5400	0.4115	410.1100	0.4101	(0.347)	0	0	0
2015/09/15	2025	04/02/2016	126.01	Put	Bond Future	2,582.7800	2.5828	2,582.7800	2.5828	0.000	0	0	0
2015/09/15	2025	04/02/2016			Bond Future	123.4272	123.4272	123.4272	123.4272	0.000	0.0000	0.0000	0
2015/09/15	2025	04/02/2016	126.00	Put	Bond Future	2,572.7800	2.5728	2,572.7800	2.5728	0.000	0	0	0
2015/09/15	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2025	04/02/2016	125.99	Put	Bond Future	2,562.7800	2.5628	2,562.7800	2.5628	0.000	0	0	0
2015/09/15	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2030	05/11/2015			Bond Future	8.9464	94.6641	8.9049	94.9772	(0.463)	0.0000	0.0000	9,973
2015/09/15	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2030	05/11/2015	8.49	Put	Bond Future	3,530.1500	3.5301	3,217.0600	3.2171	(8.869)	0	0	0
2015/09/15	2030	05/11/2015	8.51	Put	Bond Future	3,371.5200	3.3715	3,058.4300	3.0584	(9.286)	0	0	0
2015/09/15	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2030	05/11/2015	8.50	Put	Bond Future	3,450.7900	3.4508	3,137.7000	3.1377	(9.073)	0	0	0
2015/09/15	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2030	04/02/2016			Bond Future	9.0107	92.2499	8.9680	92.5671	(0.474)	0.0000	0.0000	400
2015/09/15	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2030	04/02/2016	8.74	Put	Bond Future	2,038.7300	2.0387	1,721.5100	1.7215	(15.560)	0	0	0
2015/09/15	2030	04/02/2016	8.76	Put	Bond Future	1,885.9500	1.8859	1,568.7300	1.5687	(16.820)	0	0	0
2015/09/15	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2030	04/02/2016	8.75	Put	Bond Future	1,962.2900	1.9623	1,645.0700	1.6451	(16.166)	0	0	0
2015/09/15	2032	05/11/2015			Bond Future	9.0312	94.2925	8.9846	94.6687	(0.515)	0.0000	0.0000	1,579
2015/09/15	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2032	05/11/2015	7.99	Put	Bond Future	8,970.5500	8.9705	8,594.3800	8.5944	(4.193)	0	0	0
2015/09/15	2032	05/11/2015	8.01	Put	Bond Future	8,786.7100	8.7867	8,410.5400	8.4105	(4.281)	0	0	0
2015/09/15	2032	05/11/2015	8.00	Put	Bond Future	8,878.5700	8.8786	8,502.4000	8.5024	(4.237)	0	0	0
2015/09/15	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2032	04/02/2016			Bond Future	9.0948	95.8788	9.0469	96.2602	(0.526)	0.0000	0.0000	0
2015/09/15	2032	04/02/2016	8.69	Put	Bond Future	3,298.5000	3.2985	2,917.1100	2.9171	(11.563)	0	0	0
2015/09/15	2032	04/02/2016	8.71	Put	Bond Future	3,131.5600	3.1316	2,750.1700	2.7502	(12.179)	0	0	0

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2015/09/15	2032	04/02/2016	8.70	Put	Bond Future	3,214.9800	3.2150	2,833.5900	2.8336	(11.863)	0	0	0
2015/09/15	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2032	05/05/2016			Bond Future	9.1495	93.4272	9.1003	93.8142	(0.538)	0.0000	0.0000	0
2015/09/15	2032	05/05/2016	8.99	Put	Bond Future	1,262.8100	1.2628	875.8000	0.8758	(30.647)	0	0	0
2015/09/15	2032	05/05/2016	9.01	Put	Bond Future	1,103.1100	1.1031	716.1000	0.7161	(35.084)	0	0	0
2015/09/15	2032	05/05/2016	9.01	Put	Bond Future	1,182.9100	1.1829	795.9000	0.7959	(32.717)	0	0	0
2015/09/15	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2033	05/11/2015			Bond Future	102.8744	102.8744	102.8759	102.8759	0.001	0.0000	0.0000	100
2015/09/15	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2033	05/11/2015	102.40	Call	Bond Future	474.4200	0.4744	475.9200	0.4759	0.316	0	0	0
2015/09/15	2033	05/11/2015	102.41	Call	Bond Future	464.4200	0.4644	465.9200	0.4659	0.323	0	0	0
2015/09/15	2033	05/11/2015	102.39	Call	Bond Future	484.4200	0.4844	485.9200	0.4859	0.310	0	0	0
2015/09/15	2033	04/02/2016	102.40	Call	Bond Future	2,213.4900	2.2135	2,213.6400	2.2136	0.007	0	0	0
2015/09/15	2033	04/02/2016			Bond Future	104.6135	104.6135	104.6136	104.6136	0.000	0.0000	0.0000	0
2015/09/15	2033	04/02/2016	102.41	Call	Bond Future	2,203.4900	2.2035	2,203.6400	2.2036	0.007	0	0	0
2015/09/15	2033	04/02/2016	102.39	Call	Bond Future	2,223.4900	2.2235	2,223.6400	2.2236	0.007	0	0	0
2015/09/15	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2033	05/05/2016			Bond Future	105.4920	105.4920	105.4914	105.4914	(0.001)	0.0000	0.0000	0
2015/09/15	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2033	05/05/2016	102.40	Call	Bond Future	3,091.9700	3.0920	3,091.3700	3.0914	(0.019)	0	0	0
2015/09/15	2033	05/05/2016	102.41	Call	Bond Future	3,081.9700	3.0820	3,081.3700	3.0814	(0.019)	0	0	0
2015/09/15	2033	05/05/2016	102.39	Call	Bond Future	3,101.9700	3.1020	3,101.3700	3.1014	(0.019)	0	0	0
2015/09/15	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	05/11/2015	7.99	Put	Bond Future	10,890.0300	10.8900	10,611.9100	10.6119	(2.554)	0	0	0
2015/09/15	2037	05/11/2015	8.01	Put	Bond Future	10,679.4400	10.6794	10,401.3200	10.4013	(2.604)	0	0	0
2015/09/15	2037	05/11/2015			Bond Future	9.1133	96.6180	9.0821	96.8961	(0.342)	0.0000	0.0000	49,930
2015/09/15	2037	05/11/2015	8.00	Put	Bond Future	10,784.6500	10.7846	10,506.5300	10.5065	(2.579)	0	0	0
2015/09/15	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	04/02/2016	8.75	Put	Bond Future	3,836.5000	3.8365	3,554.9200	3.5549	(7.340)	0	0	0
2015/09/15	2037	04/02/2016			Bond Future	9.1731	93.9863	9.1411	94.2679	(0.349)	0.0000	0.0000	370
2015/09/15	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	04/02/2016	8.74	Put	Bond Future	3,930.1200	3.9301	3,648.5400	3.6485	(7.165)	0	0	0
2015/09/15	2037	04/02/2016	8.76	Put	Bond Future	3,743.0100	3.7430	3,461.4300	3.4614	(7.523)	0	0	0

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2015/09/15	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	05/05/2016	9.00	Put	Bond Future	1,993.4000	1.9934	1,707.8800	1.7079	(14.323)	0	0	0
2015/09/15	2037	05/05/2016			Bond Future	9.2256	95.6591	9.1929	95.9446	(0.355)	0.0000	0.0000	0
2015/09/15	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2037	05/05/2016	8.99	Put	Bond Future	2,083.2800	2.0833	1,797.7600	1.7978	(13.705)	0	0	0
2015/09/15	2037	05/05/2016	9.01	Put	Bond Future	1,903.6500	1.9037	1,618.1300	1.6181	(14.999)	0	0	0
2015/09/15	2038	05/11/2015			Bond Future	125.5311	125.5311	125.5335	125.5335	0.002	0.0000	0.0000	7,020
2015/09/15	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2038	05/11/2015	133.99	Put	Bond Future	8,458.9000	8.4589	8,456.5000	8.4565	(0.028)	0	0	0
2015/09/15	2038	05/11/2015	134.01	Put	Bond Future	8,478.9000	8.4789	8,476.5000	8.4765	(0.028)	0	0	0
2015/09/15	2038	05/11/2015	134.00	Put	Bond Future	8,468.9000	8.4689	8,466.5000	8.4665	(0.028)	0	0	0
2015/09/15	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2038	04/02/2016			Bond Future	126.2770	126.2770	126.2779	126.2779	0.001	0.0000	0.0000	0
2015/09/15	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2038	04/02/2016	130.99	Put	Bond Future	4,712.9800	4.7130	4,712.1000	4.7121	(0.019)	0	0	0
2015/09/15	2038	04/02/2016	131.01	Put	Bond Future	4,732.9800	4.7330	4,732.1000	4.7321	(0.019)	0	0	0
2015/09/15	2038	04/02/2016	131.00	Put	Bond Future	4,722.9800	4.7230	4,722.1000	4.7221	(0.019)	0	0	0
2015/09/15	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2044	05/11/2015			Bond Future	9.1513	98.3666	9.1202	98.6697	(0.340)	0.0000	0.0000	17,486
2015/09/15	2044	05/11/2015	8.24	Put	Bond Future	9,592.3800	9.5924	9,289.3100	9.2893	(3.159)	0	0	0
2015/09/15	2044	05/11/2015	8.26	Put	Bond Future	9,364.8200	9.3648	9,061.7500	9.0617	(3.236)	0	0	0
2015/09/15	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2044	05/11/2015	8.25	Put	Bond Future	9,478.4900	9.4785	9,175.4200	9.1754	(3.197)	0	0	0
2015/09/15	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2044	04/02/2016	8.99	Put	Bond Future	2,131.1600	2.1312	1,824.1100	1.8241	(14.408)	0	0	0
2015/09/15	2044	04/02/2016			Bond Future	9.2079	95.6391	9.1760	95.9462	(0.347)	0.0000	0.0000	0
2015/09/15	2044	04/02/2016	9.01	Put	Bond Future	1,932.2400	1.9322	1,625.1900	1.6252	(15.891)	0	0	0
2015/09/15	2044	04/02/2016	9.00	Put	Bond Future	2,031.6100	2.0316	1,724.5600	1.7246	(15.114)	0	0	0
2015/09/15	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2044	05/05/2016	8.99	Put	Bond Future	2,602.0900	2.6021	2,290.7700	2.2908	(11.964)	0	0	0
2015/09/15	2044	05/05/2016			Bond Future	9.2577	97.3414	9.2250	97.6527	(0.353)	0.0000	0.0000	0
2015/09/15	2044	05/05/2016	9.01	Put	Bond Future	2,403.5300	2.4035	2,092.2100	2.0922	(12.953)	0	0	0
2015/09/15	2044	05/05/2016	9.00	Put	Bond Future	2,502.7200	2.5027	2,191.4000	2.1914	(12.439)	0	0	0
2015/09/15	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2046	05/11/2015			Bond Future	124.9000	124.9000	124.9025	124.9025	0.002	0.0000	0.0000	6,432
2015/09/15	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
2015/09/15	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2046	05/11/2015	132.99	Put	Bond Future	8,089.9600	8.0900	8,087.5200	8.0875	(0.030)	0	0	0
2015/09/15	2046	05/11/2015	133.01	Put	Bond Future	8,109.9600	8.1100	8,107.5200	8.1075	(0.030)	0	0	0
2015/09/15	2046	05/11/2015	133.00	Put	Bond Future	8,099.9600	8.1000	8,097.5200	8.0975	(0.030)	0	0	0
2015/09/15	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2046	04/02/2016			Bond Future	127.0114	127.0114	127.0122	127.0122	0.001	0.0000	0.0000	0
2015/09/15	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2046	04/02/2016	127.99	Put	Bond Future	978.6000	0.9786	977.7900	0.9778	(0.083)	0	0	0
2015/09/15	2046	04/02/2016	128.01	Put	Bond Future	998.6000	0.9986	997.7900	0.9978	(0.081)	0	0	0
2015/09/15	2046	04/02/2016	128.00	Put	Bond Future	988.6000	0.9886	987.7900	0.9878	(0.082)	0	0	0
2015/09/15	2050	05/11/2015			Bond Future	132.9380	132.9380	132.9406	132.9406	0.002	0.0000	0.0000	4,911
2015/09/15	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2050	05/11/2015	144.99	Put	Bond Future	12,051.9600	12.0520	12,049.4400	12.0494	(0.021)	0	0	0
2015/09/15	2050	05/11/2015	145.01	Put	Bond Future	12,071.9600	12.0720	12,069.4400	12.0694	(0.021)	0	0	0
2015/09/15	2050	05/11/2015	145.00	Put	Bond Future	12,061.9600	12.0620	12,059.4400	12.0594	(0.021)	0	0	0
2015/09/15	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2050	04/02/2016			Bond Future	133.6489	133.6489	133.6502	133.6502	0.001	0.0000	0.0000	0
2015/09/15	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2050	04/02/2016	137.99	Put	Bond Future	4,341.0900	4.3411	4,339.8300	4.3398	(0.029)	0	0	0
2015/09/15	2050	04/02/2016	138.01	Put	Bond Future	4,361.0900	4.3611	4,359.8300	4.3598	(0.029)	0	0	0
2015/09/15	2050	04/02/2016	138.00	Put	Bond Future	4,351.0900	4.3511	4,349.8300	4.3498	(0.029)	0	0	0
2015/09/15	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	AL37	05/11/2015			Index Future	461.7720	461.7720	462.5260	462.5260	0.163	0.0000	0.0000	3
2015/09/15	AL37	04/02/2016			Index Future	469.5370	469.5370	470.2980	470.2980	0.162	0.0000	0.0000	0
2015/09/15	AL7T	05/11/2015			Index Future	541.5490	541.5490	542.9640	542.9640	0.261	0.0000	0.0000	1
2015/09/15	AL7T	04/02/2016			Index Future	550.6550	550.6550	552.0880	552.0880	0.260	0.0000	0.0000	0
2015/09/15	ALBI	05/11/2015			Index Future	494.8810	494.8810	496.1830	496.1830	0.263	0.0000	0.0000	456
2015/09/15	ALBI	04/02/2016			Index Future	503.2020	503.2020	504.5200	504.5200	0.262	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
2015/09/15	ALBI	05/05/2016			Index Future	512.1440	512.1440	513.4800	513.4800	0.261	0.0000	0.0000	0
2015/09/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/15	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
2015/09/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/15	EL28	05/11/2015	126.99	Put	Bond Future	2,338.7600	2.3388	2,335.4400	2.3354	(0.142)	0	0	0
2015/09/15	EL28	05/11/2015			Bond Future	124.6512	124.6512	124.6546	124.6546	0.003	0.0000	0.0000	0
2015/09/15	EL28	05/11/2015	127.01	Put	Bond Future	2,358.7600	2.3588	2,355.4400	2.3554	(0.141)	0	0	0
2015/09/15	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	EL28	05/11/2015	127.00	Put	Bond Future	2,348.7600	2.3488	2,345.4400	2.3454	(0.141)	0	0	0
2015/09/15	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	EL28	04/02/2016	128.99	Put	Bond Future	2,231.4300	2.2314	2,229.5900	2.2296	(0.082)	0	0	0
2015/09/15	EL28	04/02/2016			Bond Future	126.7586	126.7586	126.7604	126.7604	0.001	0.0000	0.0000	0
2015/09/15	EL28	04/02/2016	129.01	Put	Bond Future	2,251.4300	2.2514	2,249.5900	2.2496	(0.082)	0	0	0
2015/09/15	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	EL28	04/02/2016	129.00	Put	Bond Future	2,241.4300	2.2414	2,239.5900	2.2396	(0.082)	0	0	0
2015/09/15	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	ES33	05/11/2015	9.00	Put	Bond Future	7,536.5400	7.5365	7,317.7400	7.3177	(2.903)	0	0	0
2015/09/15	ES33	05/11/2015			Bond Future	10.0172	80.3968	9.9857	80.6156	(0.315)	0.0000	0.0000	6,441
2015/09/15	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/15	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	ES33	05/11/2015	8.99	Put	Bond Future	7,615.8700	7.6159	7,397.0700	7.3971	(2.873)	0	0	0
2015/09/15	ES33	05/11/2015	9.01	Put	Bond Future	7,457.3100	7.4573	7,238.5100	7.2385	(2.934)	0	0	0
2015/09/15	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	ES33	04/02/2016			Bond Future	10.1101	81.7493	10.0777	81.9708	(0.321)	0.0000	0.0000	0
2015/09/15	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	ES33	04/02/2016	9.99	Put	Bond Future	824.3500	0.8244	602.7700	0.6028	(26.879)	0	0	0
2015/09/15	ES33	04/02/2016	10.01	Put	Bond Future	686.2200	0.6862	464.6400	0.4646	(32.290)	0	0	0
2015/09/15	ES33	04/02/2016	10.00	Put	Bond Future	755.2400	0.7552	533.6600	0.5337	(29.339)	0	0	0
2015/09/15	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	ES33	05/05/2016			Bond Future	10.1927	79.4127	10.1593	79.6372	(0.327)	0.0000	0.0000	0
2015/09/15	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	ES33	05/05/2016	9.99	Put	Bond Future	1,378.2400	1.3782	1,153.7200	1.1537	(16.290)	0	0	0
2015/09/15	ES33	05/05/2016	10.01	Put	Bond Future	1,240.6000	1.2406	1,016.0800	1.0161	(18.098)	0	0	0
2015/09/15	ES33	05/05/2016	10.00	Put	Bond Future	1,309.3700	1.3094	1,084.8500	1.0848	(17.147)	0	0	0
2015/09/15	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	GOVI	05/11/2015			GOVI	491.7240	491.7240	492.9540	492.9540	0.250	0.0000	0.0000	446
2015/09/15	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	GOVI	05/11/2015	529.99	Put	GOVI	382,660.0000	38.2660	370,360.0000	37.0360	(3.214)	0	0	0
2015/09/15	GOVI	05/11/2015	530.01	Put	GOVI	382,860.0000	38.2860	370,560.0000	37.0560	(3.213)	0	0	0
2015/09/15	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	GOVI	05/11/2015	530.00	Put	GOVI	382,760.0000	38.2760	370,460.0000	37.0460	(3.214)	0	0	0
2015/09/15	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	GOVI	04/02/2016			GOVI	499.9920	499.9920	501.2370	501.2370	0.249	0.0000	0.0000	26
2015/09/15	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	GOVI	04/02/2016	511.99	Put	GOVI	119,980.0000	11.9980	107,530.0000	10.7530	(10.377)	0	0	0
2015/09/15	GOVI	04/02/2016	512.01	Put	GOVI	120,180.0000	12.0180	107,730.0000	10.7730	(10.359)	0	0	0
2015/09/15	GOVI	04/02/2016	512.00	Put	GOVI	120,080.0000	12.0080	107,630.0000	10.7630	(10.368)	0	0	0
2015/09/15	GOVI	05/05/2016	518.01	Put	GOVI	91,330.0000	9.1330	78,710.0000	7.8710	(13.818)	0	0	0
2015/09/15	GOVI	05/05/2016			GOVI	508.8770	508.8770	510.1390	510.1390	0.248	0.0000	0.0000	0
2015/09/15	GOVI	05/05/2016	518.00	Put	GOVI	91,230.0000	9.1230	78,610.0000	7.8610	(13.833)	0	0	0
2015/09/15	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	GOVI	05/05/2016	517.99	Put	GOVI	91,130.0000	9.1130	78,510.0000	7.8510	(13.848)	0	0	0
2015/09/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/15	IGOV	05/11/2015			Index Future	230.9760	230.9760	230.9730	230.9730	(0.001)	0.0000	0.0000	969
2015/09/15	IGOV	04/02/2016			Index Future	234.8780	234.8780	234.8730	234.8730	(0.002)	0.0000	0.0000	82
2015/09/15	IGOV	05/05/2016			Index Future	239.0700	239.0700	239.0620	239.0620	(0.003)	0.0000	0.0000	0
2015/09/15	ILBI	05/11/2015			Index Future	626.2590	626.2590	626.2510	626.2510	(0.001)	0.0000	0.0000	0
2015/09/15	ILBI	04/02/2016			Index Future	636.9620	636.9620	636.9520	636.9520	(0.002)	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
2015/09/15	IS01	19/12/2016			Interest Rate Swap	100.0204	100.0204	99.9717	99.9717	(0.049)	0.0000	0.0000	0
2015/09/15	IS02	18/12/2017			Interest Rate Swap	100.3096	100.3096	100.2028	100.2028	(0.106)	0.0000	0.0000	0
2015/09/15	IS05	17/12/2020			Interest Rate Swap	100.3396	100.3396	100.0267	100.0267	(0.312)	0.0000	0.0000	0
2015/09/15	IS10	17/12/2025			Interest Rate Swap	101.9437	101.9437	101.5051	101.5051	(0.430)	0.0000	0.0000	0
2015/09/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/15	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3100	93.6900	(0.473)	0.0000	0.0000	0
2015/09/15	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4400	93.5600	(0.464)	0.0000	0.0000	0
2015/09/15	JBAF	18/11/2015			Jibar Tradeable Future	6.5400	93.4600	6.4700	93.5300	(1.070)	0.0000	0.0000	0
2015/09/15	JBAF	15/12/2015			Jibar Tradeable Future	6.6400	93.3600	6.6200	93.3800	(0.301)	0.0000	0.0000	0
2015/09/15	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.6600	93.3400	(0.745)	0.0000	0.0000	0
2015/09/15	JBAF	17/02/2016			Jibar Tradeable Future	6.8200	93.1800	6.7800	93.2200	(0.587)	0.0000	0.0000	2,000
2015/09/15	JBAF	16/03/2016			Jibar Tradeable Future	6.8800	93.1200	6.8100	93.1900	(1.017)	0.0000	0.0000	0
2015/09/15	JBAF	15/06/2016			Jibar Tradeable Future	7.1800	92.8200	7.1200	92.8800	(0.836)	0.0000	0.0000	0
2015/09/15	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.3500	92.6500	(0.676)	0.0000	0.0000	0
2015/09/15	JBAF	21/12/2016			Jibar Tradeable Future	7.6200	92.3800	7.5800	92.4200	(0.525)	0.0000	0.0000	0
2015/09/15	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.7200	92.2800	(0.644)	0.0000	0.0000	0
2015/09/15	JBAF	21/06/2017			Jibar Tradeable Future	7.9100	92.0900	7.8600	92.1400	(0.632)	0.0000	0.0000	0
2015/09/15	R023	05/11/2015			Bond Future	8.4262	97.8678	8.3843	98.0884	(0.498)	0.0000	0.0000	14,033
2015/09/15	R023	05/11/2015	7.99	Put	Bond Future	2,636.3700	2.6364	2,455.5400	2.4555	(6.859)	0	0	0
2015/09/15	R023	05/11/2015	8.01	Put	Bond Future	2,550.7500	2.5507	2,372.2500	2.3722	(6.998)	0	0	0
2015/09/15	R023	05/11/2015	7.99	Call	Bond Future	311.0300	0.3110	350.7700	0.3508	12.777	0	0	0
2015/09/15	R023	05/11/2015	8.00	Put	Bond Future	2,593.4000	2.5934	2,413.7200	2.4137	(6.928)	0	0	0
2015/09/15	R023	05/11/2015	8.00	Call	Bond Future	322.1500	0.3222	363.0400	0.3630	12.693	0	0	0
2015/09/15	R023	05/11/2015	8.01	Call	Bond Future	333.5600	0.3336	375.6300	0.3756	12.612	0	0	0
2015/09/15	R023	04/02/2016	8.01	Put	Bond Future	3,282.1900	3.2822	3,118.5500	3.1186	(4.986)	0	0	0
2015/09/15	R023	04/02/2016			Bond Future	8.5056	99.5141	8.4618	99.7372	(0.514)	0.0000	0.0000	1,050
2015/09/15	R023	04/02/2016	8.00	Put	Bond Future	3,320.3000	3.3203	3,155.7400	3.1557	(4.956)	0	0	0
2015/09/15	R023	04/02/2016	8.01	Call	Bond Future	715.6700	0.7157	775.1600	0.7752	8.312	0	0	0
2015/09/15	R023	04/02/2016	7.99	Call	Bond Future	686.7800	0.6868	744.4500	0.7444	8.397	0	0	0
2015/09/15	R023	04/02/2016	8.00	Call	Bond Future	701.1200	0.7011	759.6900	0.7597	8.354	0	0	0
2015/09/15	R023	04/02/2016	7.99	Put	Bond Future	3,358.6600	3.3587	3,193.2000	3.1932	(4.926)	0	0	0
2015/09/15	R023	05/05/2016			Bond Future	8.5641	97.3552	8.5185	97.5812	(0.533)	0.0000	0.0000	0

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2015/09/15	R023	05/05/2016	8.24	Put	Bond Future	3,134.4000	3.1344	2,995.2600	2.9953	(4.439)	0	0	0
2015/09/15	R023	05/05/2016	8.26	Put	Bond Future	3,073.4600	3.0735	2,935.9000	2.9359	(4.476)	0	0	0
2015/09/15	R023	05/05/2016	8.24	Call	Bond Future	1,514.1600	1.5142	1,601.0200	1.6010	5.737	0	0	0
2015/09/15	R023	05/05/2016	8.25	Put	Bond Future	3,103.8300	3.1038	2,965.4800	2.9655	(4.457)	0	0	0
2015/09/15	R023	05/05/2016	8.25	Call	Bond Future	1,534.0900	1.5341	1,621.7400	1.6217	5.713	0	0	0
2015/09/15	R023	05/05/2016	8.26	Call	Bond Future	1,554.1900	1.5542	1,642.6300	1.6426	5.690	0	0	0
2015/09/15	R186	05/11/2015	7.75	Put	Bond Future	6,498.2100	6.4982	6,193.5100	6.1935	(4.689)	0	0	0
2015/09/15	R186	05/11/2015	8.24	Call	Bond Future	770.6700	0.7707	855.5600	0.8556	11.015	0	0	0
2015/09/15	R186	05/11/2015	8.25	Put	Bond Future	3,090.8600	3.0909	2,854.7800	2.8548	(7.638)	0	0	8,650
2015/09/15	R186	05/11/2015	8.45	Call	Bond Future	1,367.3900	1.3674	1,498.0100	1.4980	9.553	0	0	200
2015/09/15	R186	05/11/2015	8.75	Call	Bond Future	2,633.3400	2.6333	2,832.8500	2.8329	7.576	0	0	0
2015/09/15	R186	05/11/2015	8.85	Put	Bond Future	801.9100	0.8019	699.2400	0.6992	(12.803)	0	0	2,283
2015/09/15	R186	05/11/2015			Bond Future	8.5425	117.9243	8.5009	118.2473	(0.487)	0.0000	0.0000	32,472
2015/09/15	R186	05/11/2015	8.00	Put	Bond Future	4,658.7200	4.6587	4,380.0300	4.3800	(5.982)	0	0	0
2015/09/15	R186	05/11/2015	9.00	Put	Bond Future	527.4700	0.5275	452.2400	0.4522	(14.262)	0	0	2,600
2015/09/15	R186	05/11/2015	8.22	Call	Bond Future	725.5300	0.7255	806.4800	0.8065	11.157	0	0	0
2015/09/15	R186	05/11/2015	8.24	Put	Bond Future	3,147.2900	3.1473	2,909.2000	2.9092	(7.565)	0	0	0
2015/09/15	R186	05/11/2015	8.35	Put	Bond Future	2,559.2200	2.5592	2,344.2300	2.3442	(8.401)	0	0	9,430
2015/09/15	R186	05/11/2015	8.26	Put	Bond Future	3,035.1600	3.0352	2,801.0900	2.8011	(7.712)	0	0	0
2015/09/15	R186	05/11/2015	8.50	Put	Bond Future	1,873.3100	1.8733	1,692.6100	1.6926	(9.646)	0	0	4,666
2015/09/15	R186	05/11/2015	8.55	Put	Bond Future	1,678.0000	1.6780	1,508.9900	1.5090	(10.072)	0	0	4,667
2015/09/15	R186	05/11/2015	7.73	Call	Bond Future	115.1300	0.1151	132.0000	0.1320	14.653	0	0	169
2015/09/15	R186	05/11/2015	7.86	Call	Bond Future	201.9900	0.2020	229.7400	0.2297	13.738	0	0	674
2015/09/15	R186	05/11/2015	8.35	Call	Bond Future	1,054.6800	1.0547	1,162.6700	1.1627	10.239	0	0	843
2015/09/15	R186	05/11/2015	8.00	Call	Bond Future	347.9700	0.3480	392.2600	0.3923	12.728	0	0	200
2015/09/15	R186	05/11/2015	8.45	Put	Bond Future	2,086.8600	2.0869	1,894.5000	1.8945	(9.218)	0	0	6,308
2015/09/15	R186	05/11/2015	8.75	Put	Bond Future	1,040.9900	1.0410	917.5200	0.9175	(11.861)	0	0	10,200
2015/09/15	R186	05/11/2015	8.85	Call	Bond Future	3,150.6600	3.1507	3,370.9700	3.3710	6.993	0	0	0
2015/09/15	R186	05/11/2015	9.00	Call	Bond Future	3,997.7600	3.9978	4,245.5100	4.2455	6.197	0	0	0
2015/09/15	R186	05/11/2015	7.73	Put	Bond Future	6,654.4200	6.6544	6,348.3100	6.3483	(4.600)	0	0	0
2015/09/15	R186	05/11/2015	7.75	Call	Bond Future	125.9400	0.1259	144.2200	0.1442	14.515	0	0	1,200
2015/09/15	R186	05/11/2015	7.86	Put	Bond Future	5,661.2300	5.6612	5,366.0000	5.3660	(5.215)	0	0	0
2015/09/15	R186	05/11/2015	8.25	Call	Bond Future	793.8900	0.7939	880.7900	0.8808	10.946	0	0	0
2015/09/15	R186	05/11/2015	8.22	Put	Bond Future	3,261.6700	3.2617	3,019.6400	3.0196	(7.420)	0	0	1,090
2015/09/15	R186	05/11/2015	8.26	Call	Bond Future	817.7700	0.8178	906.6800	0.9067	10.872	0	0	0
2015/09/15	R186	05/11/2015	8.50	Call	Bond Future	1,543.6400	1.5436	1,685.9200	1.6859	9.217	0	0	650
2015/09/15	R186	05/11/2015	8.55	Call	Bond Future	1,736.3200	1.7363	1,890.2900	1.8903	8.868	0	0	0
2015/09/15	R186	04/02/2016	7.50	Call	Bond Future	320.5400	0.3205	351.6300	0.3516	9.699	0	0	0
2015/09/15	R186	04/02/2016			Bond Future	8.6059	114.6100	8.5628	114.9370	(0.500)	0.0000	0.0000	5,365
2015/09/15	R186	04/02/2016	8.75	Call	Bond Future	3,291.6300	3.2916	3,473.4800	3.4735	5.525	0	0	0
2015/09/15	R186	04/02/2016	7.51	Call	Bond Future	328.5100	0.3285	360.2600	0.3603	9.665	0	0	0
2015/09/15	R186	04/02/2016	7.49	Call	Bond Future	312.7200	0.3127	343.1600	0.3432	9.734	0	0	0
2015/09/15	R186	04/02/2016	7.50	Put	Bond Future	9,150.0000	9.1500	8,854.0300	8.8540	(3.235)	0	0	0
2015/09/15	R186	04/02/2016	7.49	Put	Bond Future	9,226.2000	9.2262	8,929.5800	8.9296	(3.215)	0	0	0
2015/09/15	R186	04/02/2016	8.75	Put	Bond Future	2,205.4700	2.2055	2,060.2600	2.0603	(6.584)	0	0	6,700
2015/09/15	R186	04/02/2016	7.51	Put	Bond Future	9,074.0300	9.0740	8,778.7200	8.7787	(3.254)	0	0	0
2015/09/15	R186	05/05/2016			Bond Future	8.6578	116.6492	8.6133	116.9807	(0.514)	0.0000	0.0000	0

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2015/09/15	R186	05/05/2016	8.34	Call	Bond Future	2,423.9000	2.4239	2,553.8400	2.5538	5.361	0	0	0
2015/09/15	R186	05/05/2016	8.35	Call	Bond Future	2,454.0100	2.4540	2,585.0600	2.5851	5.340	0	0	0
2015/09/15	R186	05/05/2016	8.33	Call	Bond Future	2,394.0300	2.3940	2,522.8500	2.5228	5.381	0	0	0
2015/09/15	R186	05/05/2016	8.35	Put	Bond Future	4,773.9100	4.7739	4,573.4800	4.5735	(4.198)	0	0	0
2015/09/15	R186	05/05/2016	7.56	Put	Bond Future	9,345.3400	9.3453	9,068.3800	9.0684	(2.964)	0	0	0
2015/09/15	R186	05/05/2016	8.34	Put	Bond Future	4,820.2500	4.8202	4,618.7100	4.6187	(4.181)	0	0	0
2015/09/15	R186	05/05/2016	7.56	Call	Bond Future	768.3700	0.7684	822.8900	0.8229	7.096	0	0	0
2015/09/15	R186	05/05/2016	8.33	Put	Bond Future	4,866.8900	4.8669	4,664.2300	4.6642	(4.164)	0	0	0
2015/09/15	R186	04/08/2016	8.51	Put	Bond Future	4,836.4200	4.8364	4,650.9000	4.6509	(3.836)	0	0	0
2015/09/15	R186	04/08/2016			Bond Future	8.7093	113.4743	8.6632	113.8108	(0.530)	0.0000	0.0000	0
2015/09/15	R186	04/08/2016	8.50	Put	Bond Future	4,877.8400	4.8778	4,691.3500	4.6913	(3.823)	0	0	0
2015/09/15	R186	04/08/2016	8.51	Call	Bond Future	3,372.7500	3.3727	3,523.7100	3.5237	4.476	0	0	0
2015/09/15	R186	04/08/2016	8.49	Call	Bond Future	3,307.5400	3.3075	3,456.5700	3.4566	4.506	0	0	0
2015/09/15	R186	04/08/2016	8.50	Call	Bond Future	3,340.0500	3.3400	3,490.0400	3.4900	4.491	0	0	0
2015/09/15	R186	04/08/2016	8.49	Put	Bond Future	4,919.5100	4.9195	4,732.0600	4.7321	(3.810)	0	0	0
2015/09/15	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R197	05/11/2015			Bond Future	292.8156	292.8156	292.8193	292.8193	0.001	0.0000	0.0000	927
2015/09/15	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R197	05/11/2015	294.99	Put	Bond Future	2,174.4200	2.1744	2,170.7300	2.1707	(0.170)	0	0	0
2015/09/15	R197	05/11/2015	295.01	Put	Bond Future	2,194.4200	2.1944	2,190.7300	2.1907	(0.168)	0	0	0
2015/09/15	R197	05/11/2015	295.00	Put	Bond Future	2,184.4200	2.1844	2,180.7300	2.1807	(0.169)	0	0	0
2015/09/15	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R197	04/02/2016			Bond Future	291.4040	291.4040	291.4046	291.4046	0.000	0.0000	0.0000	0
2015/09/15	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R197	04/02/2016	296.99	Put	Bond Future	5,585.9900	5.5860	5,585.4200	5.5854	(0.010)	0	0	0
2015/09/15	R197	04/02/2016	297.01	Put	Bond Future	5,605.9900	5.6060	5,605.4200	5.6054	(0.010)	0	0	0
2015/09/15	R197	04/02/2016	297.00	Put	Bond Future	5,595.9900	5.5960	5,595.4200	5.5954	(0.010)	0	0	0
2015/09/15	R202	05/11/2015			Bond Future	238.4910	238.4910	238.4950	238.4950	0.002	0.0000	0.0000	53,286
2015/09/15	R202	05/11/2015	245.99	Put	Bond Future	7,498.9600	7.4990	7,495.0100	7.4950	(0.053)	0	0	0
2015/09/15	R202	05/11/2015	246.01	Put	Bond Future	7,518.9600	7.5190	7,515.0100	7.5150	(0.053)	0	0	0
2015/09/15	R202	05/11/2015	246.00	Put	Bond Future	7,508.9600	7.5090	7,505.0100	7.5050	(0.053)	0	0	0
2015/09/15	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R202	04/02/2016			Bond Future	239.1436	239.1436	239.1449	239.1449	0.001	0.0000	0.0000	0
2015/09/15	R202	04/02/2016	239.99	Put	Bond Future	846.4000	0.8464	845.0900	0.8451	(0.155)	0	0	0
2015/09/15	R202	04/02/2016	240.01	Put	Bond Future	866.4000	0.8664	865.0900	0.8651	(0.151)	0	0	0
2015/09/15	R202	04/02/2016	240.00	Put	Bond Future	856.4000	0.8564	855.0900	0.8551	(0.153)	0	0	0
2015/09/15	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R203	05/11/2015	5.99	Call	Bond Future	0.0900	0.0001	0.1500	0.0002	66.667	0	0	0
2015/09/15	R203	05/11/2015	6.00	Put	Bond Future	2,561.4600	2.5615	2,438.7400	2.4387	(4.791)	0	0	0

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2015/09/15	R203	05/11/2015			Bond Future	7.4718		102.5722	7.4002	102.6950	(0.959)	0.0000	0.0000	15,930
2015/09/15	R203	05/11/2015	6.00	Call	Bond Future	0.1000		0.0001	0.1600	0.0002	60.000	0	0	0
2015/09/15	R203	05/11/2015	6.01	Call	Bond Future	0.1100		0.0001	0.1700	0.0002	54.545	0	0	0
2015/09/15	R203	05/11/2015	5.99	Put	Bond Future	2,579.1400		2.5791	2,456.4200	2.4564	(4.758)	0	0	0
2015/09/15	R203	05/11/2015	6.01	Put	Bond Future	2,543.7800		2.5438	2,421.0600	2.4211	(4.824)	0	0	0
2015/09/15	R203	04/02/2016	7.25	Put	Bond Future	636.7300		0.6367	548.4600	0.5485	(13.863)	0	0	0
2015/09/15	R203	04/02/2016	7.26	Put	Bond Future	625.7800		0.6258	538.2800	0.5383	(13.983)	0	0	0
2015/09/15	R203	04/02/2016			Bond Future	7.5879		104.2977	7.5050	104.4213	(1.094)	0.0000	0.0000	0
2015/09/15	R203	04/02/2016	7.26	Call	Bond Future	136.0800		0.1361	172.2100	0.1722	26.551	0	0	0
2015/09/15	R203	04/02/2016	7.24	Call	Bond Future	127.9000		0.1279	162.4700	0.1625	27.029	0	0	0
2015/09/15	R203	04/02/2016	7.25	Call	Bond Future	132.0500		0.1321	167.4100	0.1674	26.778	0	0	0
2015/09/15	R203	04/02/2016	7.24	Put	Bond Future	647.5700		0.6476	558.5100	0.5585	(13.753)	0	0	0
2015/09/15	R203	05/05/2016	7.25	Put	Bond Future	798.7200		0.7987	717.8300	0.7178	(10.127)	0	0	0
2015/09/15	R203	05/05/2016			Bond Future	7.6586		101.9830	7.5603	102.1076	(1.284)	0.0000	0.0000	0
2015/09/15	R203	05/05/2016	7.26	Call	Bond Future	283.9600		0.2840	328.1800	0.3282	15.573	0	0	0
2015/09/15	R203	05/05/2016	7.24	Call	Bond Future	274.7900		0.2748	318.0500	0.3180	15.743	0	0	0
2015/09/15	R203	05/05/2016	7.25	Call	Bond Future	279.3500		0.2793	323.0900	0.3231	15.658	0	0	0
2015/09/15	R203	05/05/2016	7.24	Put	Bond Future	806.9200		0.8069	725.5500	0.7256	(10.084)	0	0	0
2015/09/15	R203	05/05/2016	7.26	Put	Bond Future	790.5800		0.7906	710.1700	0.7102	(10.171)	0	0	0
2015/09/15	R204	05/11/2015			Bond Future	7.8315		103.5480	7.7777	103.6945	(0.686)	0.0000	0.0000	23,871
2015/09/15	R204	05/11/2015	6.25	Call	Bond Future	0.1200		0.0001	0.1600	0.0002	33.333	0	0	0
2015/09/15	R204	05/11/2015	6.24	Put	Bond Future	4,454.3800		4.4544	4,307.8900	4.3079	(3.289)	0	0	0
2015/09/15	R204	05/11/2015	6.26	Put	Bond Future	4,396.9200		4.3969	4,250.4300	4.2504	(3.332)	0	0	0
2015/09/15	R204	05/11/2015	6.25	Put	Bond Future	4,425.6500		4.4256	4,279.1600	4.2792	(3.310)	0	0	0
2015/09/15	R204	05/11/2015	6.26	Call	Bond Future	0.1300		0.0001	0.1700	0.0002	30.769	0	0	0
2015/09/15	R204	05/11/2015	6.24	Call	Bond Future	0.1100		0.0001	0.1500	0.0002	36.364	0	0	0
2015/09/15	R204	04/02/2016	7.50	Call	Bond Future	280.2900		0.2803	319.8900	0.3199	14.128	0	0	0
2015/09/15	R204	04/02/2016			Bond Future	7.9302		101.2532	7.8716	101.4010	(0.738)	0.0000	0.0000	0
2015/09/15	R204	04/02/2016	7.51	Call	Bond Future	287.2700		0.2873	327.6000	0.3276	14.039	0	0	0
2015/09/15	R204	04/02/2016	7.49	Put	Bond Future	1,391.3200		1.3913	1,282.4000	1.2824	(7.829)	0	0	0
2015/09/15	R204	04/02/2016	7.51	Put	Bond Future	1,354.0200		1.3540	1,246.5500	1.2466	(7.937)	0	0	0
2015/09/15	R204	04/02/2016	7.49	Call	Bond Future	273.4500		0.2734	312.3300	0.3123	14.218	0	0	0
2015/09/15	R204	04/02/2016	7.50	Put	Bond Future	1,372.6000		1.3726	1,264.4000	1.2644	(7.883)	0	0	0
2015/09/15	R204	05/05/2016	7.75	Call	Bond Future	714.5700		0.7146	775.3300	0.7753	8.503	0	0	0
2015/09/15	R204	05/05/2016			Bond Future	8.0058		103.0546	7.9415	103.2038	(0.803)	0.0000	0.0000	0
2015/09/15	R204	05/05/2016	7.76	Call	Bond Future	724.6000		0.7246	785.9100	0.7859	8.461	0	0	0
2015/09/15	R204	05/05/2016	7.74	Put	Bond Future	1,323.8200		1.3238	1,234.8100	1.2348	(6.724)	0	0	0
2015/09/15	R204	05/05/2016	7.76	Put	Bond Future	1,296.7500		1.2968	1,208.8400	1.2088	(6.779)	0	0	0
2015/09/15	R204	05/05/2016	7.74	Call	Bond Future	704.9400		0.7049	765.1500	0.7652	8.541	0	0	0
2015/09/15	R204	05/05/2016	7.75	Put	Bond Future	1,310.0800		1.3101	1,221.6200	1.2216	(6.752)	0	0	0
2015/09/15	R207	05/11/2015	7.76	Call	Bond Future	252.1500		0.2521	290.1000	0.2901	15.051	0	0	0
2015/09/15	R207	05/11/2015			Bond Future	8.1002		99.3438	8.0524	99.5078	(0.590)	0.0000	0.0000	44,623
2015/09/15	R207	05/11/2015	7.74	Call	Bond Future	235.1200		0.2351	271.0500	0.2711	15.282	0	0	0
2015/09/15	R207	05/11/2015	7.50	Call	Bond Future	91.5100		0.0915	108.0800	0.1081	18.107	0	0	19
2015/09/15	R207	05/11/2015	7.75	Call	Bond Future	243.5300		0.2435	280.4600	0.2805	15.164	0	0	0
2015/09/15	R207	05/11/2015	7.43	Call	Bond Future	66.8400		0.0668	79.5100	0.0795	18.956	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
2015/09/15	R207	05/11/2015	7.74	Put	Bond Future	1,478.5400		1.4785	1,350.4800	1.3505	(8.661)	0	0	0
2015/09/15	R207	05/11/2015	7.43	Put	Bond Future	2,395.8400		2.3958	2,244.5200	2.2445	(6.316)	0	0	0
2015/09/15	R207	05/11/2015	7.76	Put	Bond Future	1,426.0300		1.4260	1,299.9900	1.3000	(8.839)	0	0	0
2015/09/15	R207	05/11/2015	7.50	Put	Bond Future	2,174.1100		2.1741	2,026.6900	2.0267	(6.781)	0	0	0
2015/09/15	R207	05/11/2015	7.75	Put	Bond Future	1,452.1700		1.4522	1,325.1100	1.3251	(8.750)	0	0	0
2015/09/15	R207	04/02/2016	7.49	Put	Bond Future	2,540.0100		2.5400	2,402.7600	2.4028	(5.404)	0	0	0
2015/09/15	R207	04/02/2016	7.27	Put	Bond Future	3,172.1400		3.1721	3,023.7700	3.0238	(4.677)	0	0	0
2015/09/15	R207	04/02/2016			Bond Future	8.1931		97.3734	8.1421	97.5390	(0.623)	0.0000	0.0000	0
2015/09/15	R207	04/02/2016	7.51	Put	Bond Future	2,485.5100		2.4855	2,349.4500	2.3494	(5.474)	0	0	0
2015/09/15	R207	04/02/2016	7.27	Call	Bond Future	122.5600		0.1226	139.7600	0.1398	14.034	0	0	43
2015/09/15	R207	04/02/2016	7.50	Call	Bond Future	233.7700		0.2338	262.6800	0.2627	12.367	0	0	19
2015/09/15	R207	04/02/2016	7.51	Call	Bond Future	239.9300		0.2399	269.4400	0.2694	12.299	0	0	0
2015/09/15	R207	04/02/2016	7.49	Call	Bond Future	227.7300		0.2277	256.0500	0.2561	12.436	0	0	0
2015/09/15	R207	04/02/2016	7.50	Put	Bond Future	2,512.6900		2.5127	2,376.0300	2.3760	(5.439)	0	0	0
2015/09/15	R207	05/05/2016	7.86	Put	Bond Future	2,059.9700		2.0600	1,951.3900	1.9514	(5.271)	0	0	0
2015/09/15	R207	05/05/2016			Bond Future	8.2720		99.1060	8.2174	99.2733	(0.660)	0.0000	0.0000	0
2015/09/15	R207	05/05/2016	7.85	Put	Bond Future	2,079.7800		2.0798	1,970.6200	1.9706	(5.249)	0	0	0
2015/09/15	R207	05/05/2016	7.56	Put	Bond Future	2,704.8900		2.7049	2,579.6300	2.5796	(4.631)	0	0	0
2015/09/15	R207	05/05/2016	7.84	Put	Bond Future	2,099.7300		2.0997	1,989.9800	1.9900	(5.227)	0	0	0
2015/09/15	R207	05/05/2016	7.56	Call	Bond Future	496.2000		0.4962	538.2600	0.5383	8.476	0	0	43
2015/09/15	R207	05/05/2016	7.85	Call	Bond Future	778.0300		0.7780	836.1900	0.8362	7.475	0	0	0
2015/09/15	R207	05/05/2016	7.86	Call	Bond Future	789.3100		0.7893	848.0500	0.8481	7.442	0	0	0
2015/09/15	R207	05/05/2016	7.84	Call	Bond Future	766.8700		0.7669	824.4400	0.8244	7.507	0	0	0
2015/09/15	R207	04/08/2016			Bond Future	8.3541		97.2691	8.2951	97.4386	(0.706)	0.0000	0.0000	0
2015/09/15	R207	04/08/2016	7.99	Put	Bond Future	2,082.2400		2.0822	1,979.2900	1.9793	(4.944)	0	0	0
2015/09/15	R207	04/08/2016	8.01	Put	Bond Future	2,047.8900		2.0479	1,945.9600	1.9460	(4.977)	0	0	0
2015/09/15	R207	04/08/2016	8.00	Put	Bond Future	2,065.0200		2.0650	1,962.5800	1.9626	(4.961)	0	0	0
2015/09/15	R207	04/08/2016	8.01	Call	Bond Future	1,053.5900		1.0536	1,121.1400	1.1211	6.411	0	0	0
2015/09/15	R207	04/08/2016	7.99	Call	Bond Future	1,029.7600		1.0298	1,096.2900	1.0963	6.461	0	0	0
2015/09/15	R207	04/08/2016	8.00	Call	Bond Future	1,041.6300		1.0416	1,108.6700	1.1087	6.436	0	0	0
2015/09/15	R208	05/11/2015			Bond Future	8.2238		94.4321	8.1815	94.6061	(0.514)	0.0000	0.0000	40,314
2015/09/15	R208	05/11/2015	7.74	Put	Bond Future	2,202.5500		2.2025	2,054.4100	2.0544	(6.726)	0	0	0
2015/09/15	R208	05/11/2015	8.48	Call	Bond Future	1,474.8600		1.4749	1,590.9100	1.5909	7.869	0	0	0
2015/09/15	R208	05/11/2015	7.75	Call	Bond Future	191.8100		0.1918	218.6000	0.2186	13.967	0	0	0
2015/09/15	R208	05/11/2015	7.76	Call	Bond Future	199.2400		0.1992	226.8900	0.2269	13.878	0	0	0
2015/09/15	R208	05/11/2015	7.74	Call	Bond Future	184.6000		0.1846	210.5500	0.2105	14.057	0	0	0
2015/09/15	R208	05/11/2015	8.48	Put	Bond Future	426.9100		0.4269	368.8700	0.3689	(13.595)	0	0	2,200
2015/09/15	R208	05/11/2015	7.76	Put	Bond Future	2,132.7300		2.1327	1,986.2900	1.9863	(6.866)	0	0	0
2015/09/15	R208	05/11/2015	7.75	Put	Bond Future	2,167.5200		2.1675	2,020.2200	2.0202	(6.796)	0	0	0
2015/09/15	R208	04/02/2016			Bond Future	8.3052		96.0207	8.2608	96.1966	(0.535)	0.0000	0.0000	0
2015/09/15	R208	04/02/2016	7.74	Put	Bond Future	2,689.2800		2.6893	2,553.3200	2.5533	(5.056)	0	0	0
2015/09/15	R208	04/02/2016	7.76	Put	Bond Future	2,627.5200		2.6275	2,492.9800	2.4930	(5.120)	0	0	0
2015/09/15	R208	04/02/2016	7.75	Put	Bond Future	2,658.3100		2.6583	2,523.0500	2.5231	(5.088)	0	0	0
2015/09/15	R208	04/02/2016	7.76	Call	Bond Future	441.2000		0.4412	482.5200	0.4825	9.365	0	0	0
2015/09/15	R208	04/02/2016	7.74	Call	Bond Future	421.5900		0.4216	461.4900	0.4615	9.464	0	0	0
2015/09/15	R208	04/02/2016	7.75	Call	Bond Future	431.3200		0.4313	471.9200	0.4719	9.413	0	0	0
2015/09/15	R208	05/05/2016	7.99	Call	Bond Future	1,037.1900		1.0372	1,101.3500	1.1014	6.186	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
2015/09/15	R208	05/05/2016	8.00	Put	Bond Future	2,472.3300	2.4723	2,359.2200	2.3592	(4.575)	0	0	0
2015/09/15	R208	05/05/2016			Bond Future	8.3712	94.3272	8.3244	94.5051	(0.560)	0.0000	0.0000	0
2015/09/15	R208	05/05/2016	8.00	Call	Bond Future	1,051.5500	1.0516	1,116.3300	1.1163	6.160	0	0	0
2015/09/15	R208	05/05/2016	8.01	Call	Bond Future	1,066.0400	1.0660	1,131.4500	1.1314	6.136	0	0	0
2015/09/15	R208	05/05/2016	7.99	Put	Bond Future	2,496.6000	2.4966	2,382.8700	2.3829	(4.555)	0	0	0
2015/09/15	R208	05/05/2016	8.01	Put	Bond Future	2,448.2000	2.4482	2,335.7200	2.3357	(4.594)	0	0	0
2015/09/15	R209	05/11/2015	7.99	Put	Bond Future	8,496.5500	8.4965	8,270.6000	8.2706	(2.659)	0	0	0
2015/09/15	R209	05/11/2015	9.25	Call	Bond Future	2,567.3300	2.5673	2,702.5000	2.7025	5.265	0	0	0
2015/09/15	R209	05/11/2015			Bond Future	9.0460	74.8693	9.0149	75.0994	(0.344)	0.0000	0.0000	24,850
2015/09/15	R209	05/11/2015	8.01	Put	Bond Future	8,328.0100	8.3280	8,102.4800	8.1025	(2.708)	0	0	0
2015/09/15	R209	05/11/2015	9.16	Put	Bond Future	1,338.4600	1.3385	1,229.8100	1.2298	(8.118)	0	0	0
2015/09/15	R209	05/11/2015	7.99	Call	Bond Future	44.8700	0.0449	49.0200	0.0490	9.249	0	0	0
2015/09/15	R209	05/11/2015	8.00	Put	Bond Future	8,412.1100	8.4121	8,186.3600	8.1864	(2.684)	0	0	0
2015/09/15	R209	05/11/2015	9.25	Put	Bond Future	1,086.0000	1.0860	991.0700	0.9911	(8.741)	0	0	900
2015/09/15	R209	05/11/2015	8.50	Put	Bond Future	4,583.5000	4.5835	4,384.0500	4.3840	(4.351)	0	0	0
2015/09/15	R209	05/11/2015	9.00	Put	Bond Future	1,892.8300	1.8928	1,759.0100	1.7590	(7.070)	0	0	500
2015/09/15	R209	05/11/2015	8.00	Call	Bond Future	47.1000	0.0471	51.4500	0.0514	9.236	0	0	0
2015/09/15	R209	05/11/2015	8.01	Call	Bond Future	49.5300	0.0495	54.1000	0.0541	9.227	0	0	0
2015/09/15	R209	05/11/2015	9.16	Call	Bond Future	2,171.9000	2.1719	2,293.3500	2.2934	5.592	0	0	0
2015/09/15	R209	05/11/2015	8.50	Call	Bond Future	384.9900	0.3850	415.6400	0.4156	7.961	0	0	900
2015/09/15	R209	05/11/2015	9.00	Call	Bond Future	1,552.4400	1.5524	1,648.7200	1.6487	6.202	0	0	0
2015/09/15	R209	04/02/2016	8.74	Call	Bond Future	1,670.6000	1.6706	1,748.5100	1.7485	4.664	0	0	0
2015/09/15	R209	04/02/2016	8.75	Put	Bond Future	4,329.7300	4.3297	4,175.5200	4.1755	(3.562)	0	0	0
2015/09/15	R209	04/02/2016			Bond Future	9.1014	76.1288	9.0695	76.3619	(0.350)	0.0000	0.0000	400
2015/09/15	R209	04/02/2016	8.75	Call	Bond Future	1,697.3700	1.6974	1,776.2100	1.7762	4.645	0	0	0
2015/09/15	R209	04/02/2016	8.76	Call	Bond Future	1,724.4000	1.7244	1,804.1700	1.8042	4.626	0	0	0
2015/09/15	R209	04/02/2016	9.52	Put	Bond Future	1,579.3400	1.5793	1,497.1100	1.4971	(5.207)	0	0	2,200
2015/09/15	R209	04/02/2016	8.74	Put	Bond Future	4,379.9400	4.3799	4,224.8000	4.2248	(3.542)	0	0	0
2015/09/15	R209	04/02/2016	8.76	Put	Bond Future	4,279.8900	4.2799	4,126.6100	4.1266	(3.581)	0	0	0
2015/09/15	R209	04/02/2016	9.52	Call	Bond Future	4,539.5500	4.5395	4,690.3700	4.6904	3.322	0	0	0
2015/09/15	R209	05/05/2016			Bond Future	9.1487	74.3336	9.1161	74.5700	(0.357)	0.0000	0.0000	0
2015/09/15	R209	05/05/2016	9.00	Call	Bond Future	3,080.2700	3.0803	3,186.3400	3.1863	3.444	0	0	0
2015/09/15	R209	05/05/2016	8.99	Put	Bond Future	4,207.8100	4.2078	4,076.7900	4.0768	(3.114)	0	0	0
2015/09/15	R209	05/05/2016	9.01	Put	Bond Future	4,125.7100	4.1257	3,996.2200	3.9962	(3.139)	0	0	0
2015/09/15	R209	05/05/2016	9.00	Put	Bond Future	4,166.6100	4.1666	4,036.3500	4.0363	(3.126)	0	0	0
2015/09/15	R209	05/05/2016	9.01	Call	Bond Future	3,113.1900	3.1132	3,220.0300	3.2200	3.432	0	0	0
2015/09/15	R209	05/05/2016	8.99	Call	Bond Future	3,047.5400	3.0475	3,152.8500	3.1529	3.456	0	0	0
2015/09/15	R210	05/11/2015			Bond Future	178.6425	178.6425	178.6450	178.6450	0.001	0.0000	0.0000	2,298
2015/09/15	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R210	05/11/2015	181.99	Put	Bond Future	3,347.4700	3.3475	3,345.0000	3.3450	(0.074)	0	0	0
2015/09/15	R210	05/11/2015	182.01	Put	Bond Future	3,367.4700	3.3675	3,365.0000	3.3650	(0.073)	0	0	0
2015/09/15	R210	05/11/2015	182.00	Put	Bond Future	3,357.4700	3.3575	3,355.0000	3.3550	(0.074)	0	0	0
2015/09/15	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R210	04/02/2016	184.99	Put	Bond Future	3,327.6700	3.3277	3,327.2900	3.3273	(0.011)	0	0	0
2015/09/15	R210	04/02/2016			Bond Future	181.6623	181.6623	181.6627	181.6627	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
2015/09/15	R210	04/02/2016	185.01	Put	Bond Future	3,347.6700	3.3477	3,347.2900	3.3473	(0.011)	0	0	0
2015/09/15	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R210	04/02/2016	185.00	Put	Bond Future	3,337.6700	3.3377	3,337.2900	3.3373	(0.011)	0	0	0
2015/09/15	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R211	05/11/2015			Bond Future	135.9452	135.9452	135.8893	135.8893	(0.041)	0.0000	0.0000	0
2015/09/15	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R211	05/11/2015	134.99	Call	Bond Future	955.1600	0.9552	899.2900	0.8993	(5.849)	0	0	0
2015/09/15	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R211	05/11/2015	135.00	Call	Bond Future	945.1600	0.9452	889.2900	0.8893	(5.911)	0	0	0
2015/09/15	R211	05/11/2015	135.01	Call	Bond Future	935.1600	0.9352	879.2900	0.8793	(5.974)	0	0	0
2015/09/15	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R211	04/02/2016			Bond Future	136.5450	136.5450	136.4866	136.4866	(0.043)	0.0000	0.0000	1,120
2015/09/15	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R211	04/02/2016	138.99	Put	Bond Future	2,444.9600	2.4450	2,503.3800	2.5034	2.389	0	0	0
2015/09/15	R211	04/02/2016	139.01	Put	Bond Future	2,464.9600	2.4650	2,523.3800	2.5234	2.370	0	0	0
2015/09/15	R211	04/02/2016	139.00	Put	Bond Future	2,454.9600	2.4550	2,513.3800	2.5134	2.380	0	0	0
2015/09/15	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R212	05/11/2015			Bond Future	141.0327	141.0327	141.0343	141.0343	0.001	0.0000	0.0000	928
2015/09/15	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R212	05/11/2015	145.99	Put	Bond Future	4,957.3400	4.9573	4,955.7400	4.9557	(0.032)	0	0	0
2015/09/15	R212	05/11/2015	146.01	Put	Bond Future	4,977.3400	4.9773	4,975.7400	4.9757	(0.032)	0	0	0
2015/09/15	R212	05/11/2015	146.00	Put	Bond Future	4,967.3400	4.9673	4,965.7400	4.9657	(0.032)	0	0	0
2015/09/15	R212	04/02/2016			Bond Future	141.5528	141.5528	141.5527	141.5527	0.000	0.0000	0.0000	0
2015/09/15	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R212	04/02/2016	145.99	Put	Bond Future	4,437.2000	4.4372	4,437.2800	4.4373	0.002	0	0	0
2015/09/15	R212	04/02/2016	146.01	Put	Bond Future	4,457.2000	4.4572	4,457.2800	4.4573	0.002	0	0	0
2015/09/15	R212	04/02/2016	146.00	Put	Bond Future	4,447.2000	4.4472	4,447.2800	4.4473	0.002	0	0	0
2015/09/15	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R213	05/11/2015	7.76	Call	Bond Future	19.3500	0.0194	22.3300	0.0223	15.401	0	0	0
2015/09/15	R213	05/11/2015			Bond Future	8.9765	85.0793	8.9351	85.3811	(0.462)	0.0000	0.0000	21,426
2015/09/15	R213	05/11/2015	7.74	Call	Bond Future	17.3800	0.0174	20.0800	0.0201	15.535	0	0	0
2015/09/15	R213	05/11/2015	7.75	Call	Bond Future	18.3400	0.0183	21.1800	0.0212	15.485	0	0	0
2015/09/15	R213	05/11/2015	7.74	Put	Bond Future	9,725.1500	9.7251	9,426.0400	9.4260	(3.076)	0	0	0
2015/09/15	R213	05/11/2015	7.76	Put	Bond Future	9,557.8900	9.5579	9,259.0600	9.2591	(3.127)	0	0	0
2015/09/15	R213	05/11/2015	7.75	Put	Bond Future	9,641.4400	9.6414	9,342.4700	9.3425	(3.101)	0	0	0
2015/09/15	R213	04/02/2016			Bond Future	9.0416	86.5105	8.9990	86.8164	(0.471)	0.0000	0.0000	450
2015/09/15	R213	04/02/2016	8.75	Call	Bond Future	1,777.5100	1.7775	1,890.9300	1.8909	6.381	0	0	0
2015/09/15	R213	04/02/2016	8.74	Put	Bond Future	3,949.6300	3.9496	3,755.8900	3.7559	(4.905)	0	0	0
2015/09/15	R213	04/02/2016	8.76	Put	Bond Future	3,856.9100	3.8569	3,665.6900	3.6657	(4.958)	0	0	0
2015/09/15	R213	04/02/2016	8.75	Put	Bond Future	3,902.9800	3.9030	3,710.5000	3.7105	(4.932)	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
2015/09/15	R213	04/02/2016	8.76	Call	Bond Future	1,805.5900	1.8056	1,920.2700	1.9203	6.351	0	0	0
2015/09/15	R213	04/02/2016	8.74	Call	Bond Future	1,749.9200	1.7499	1,862.0800	1.8621	6.409	0	0	0
2015/09/15	R213	05/05/2016	8.76	Put	Bond Future	4,850.8100	4.8508	4,663.4500	4.6635	(3.862)	0	0	0
2015/09/15	R213	05/05/2016	8.74	Put	Bond Future	4,941.5500	4.9415	4,752.2000	4.7522	(3.832)	0	0	0
2015/09/15	R213	05/05/2016			Bond Future	9.0924	84.5005	9.0486	84.8109	(0.481)	0.0000	0.0000	0
2015/09/15	R213	05/05/2016	8.75	Put	Bond Future	4,896.0400	4.8960	4,707.6800	4.7077	(3.847)	0	0	0
2015/09/15	R213	05/05/2016	8.74	Call	Bond Future	2,395.7200	2.3957	2,516.7000	2.5167	5.050	0	0	0
2015/09/15	R213	05/05/2016	8.75	Call	Bond Future	2,423.9600	2.4240	2,545.9300	2.5459	5.032	0	0	0
2015/09/15	R213	05/05/2016	8.76	Call	Bond Future	2,452.3900	2.4524	2,575.3600	2.5754	5.014	0	0	0
2015/09/15	R214	05/11/2015			Bond Future	9.0862	75.7995	9.0551	76.0419	(0.342)	0.0000	0.0000	11,693
2015/09/15	R214	05/11/2015	7.99	Put	Bond Future	9,418.6500	9.4187	9,179.7600	9.1798	(2.536)	0	0	0
2015/09/15	R214	05/11/2015	8.00	Put	Bond Future	9,326.6500	9.3266	9,087.9400	9.0879	(2.559)	0	0	0
2015/09/15	R214	05/11/2015	8.01	Put	Bond Future	9,235.0000	9.2350	8,996.4800	8.9965	(2.583)	0	0	0
2015/09/15	R214	05/11/2015	7.99	Call	Bond Future	38.2400	0.0382	41.7600	0.0418	9.205	0	0	0
2015/09/15	R214	05/11/2015	8.00	Call	Bond Future	40.2200	0.0402	43.9200	0.0439	9.199	0	0	0
2015/09/15	R214	05/11/2015	8.01	Call	Bond Future	42.3800	0.0424	46.2700	0.0463	9.179	0	0	0
2015/09/15	R214	04/02/2016			Bond Future	9.1428	77.0745	9.1109	77.3202	(0.349)	0.0000	0.0000	4,620
2015/09/15	R214	04/02/2016	7.99	Put	Bond Future	10,171.8500	10.1718	9,949.1500	9.9491	(2.189)	0	0	0
2015/09/15	R214	04/02/2016	8.00	Call	Bond Future	381.1800	0.3812	404.5800	0.4046	6.139	0	0	0
2015/09/15	R214	04/02/2016	8.01	Call	Bond Future	390.2200	0.3902	414.1100	0.4141	6.122	0	0	0
2015/09/15	R214	04/02/2016	7.99	Call	Bond Future	372.3100	0.3723	395.2300	0.3952	6.156	0	0	0
2015/09/15	R214	04/02/2016	8.01	Put	Bond Future	10,002.4300	10.0024	9,780.7000	9.7807	(2.217)	0	0	0
2015/09/15	R214	04/02/2016	8.00	Put	Bond Future	10,086.9700	10.0870	9,864.7500	9.8648	(2.203)	0	0	0
2015/09/15	R214	05/05/2016	9.01	Call	Bond Future	3,170.4800	3.1705	3,280.2900	3.2803	3.464	0	0	0
2015/09/15	R214	05/05/2016			Bond Future	9.1871	75.1503	9.1545	75.3994	(0.355)	0.0000	0.0000	0
2015/09/15	R214	05/05/2016	8.99	Call	Bond Future	3,102.7900	3.1028	3,210.9900	3.2110	3.487	0	0	0
2015/09/15	R214	05/05/2016	9.00	Call	Bond Future	3,136.5400	3.1365	3,245.5400	3.2455	3.475	0	0	0
2015/09/15	R214	05/05/2016	8.99	Put	Bond Future	4,629.6900	4.6297	4,488.7800	4.4888	(3.044)	0	0	0
2015/09/15	R214	05/05/2016	9.01	Put	Bond Future	4,540.0800	4.5401	4,400.7800	4.4008	(3.068)	0	0	0
2015/09/15	R214	05/05/2016	9.00	Put	Bond Future	4,584.7200	4.5847	4,444.6100	4.4446	(3.056)	0	0	0
2015/09/15	R248	05/11/2015	8.01	Put	Bond Future	12,459.2700	12.4593	12,147.5700	12.1476	(2.502)	0	0	0
2015/09/15	R248	05/11/2015			Bond Future	9.1319	97.7442	9.1008	98.0558	(0.341)	0.0000	0.0000	48,592
2015/09/15	R248	05/11/2015	8.00	Put	Bond Future	12,582.7300	12.5827	12,271.0300	12.2710	(2.477)	0	0	0
2015/09/15	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R248	05/11/2015	7.99	Put	Bond Future	12,706.4400	12.7064	12,394.7400	12.3947	(2.453)	0	0	0
2015/09/15	R248	04/02/2016	8.99	Put	Bond Future	2,007.9600	2.0080	1,692.2400	1.6922	(15.723)	0	0	0
2015/09/15	R248	04/02/2016			Bond Future	9.1899	99.3884	9.1580	99.7041	(0.347)	0.0000	0.0000	3,750
2015/09/15	R248	04/02/2016	9.00	Put	Bond Future	1,905.7500	1.9057	1,590.0300	1.5900	(16.567)	0	0	0
2015/09/15	R248	04/02/2016	9.01	Put	Bond Future	1,803.7300	1.8037	1,488.0100	1.4880	(17.504)	0	0	0
2015/09/15	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R248	05/05/2016			Bond Future	9.2354	96.7205	9.2028	97.0407	(0.354)	0.0000	0.0000	0
2015/09/15	R248	05/05/2016	8.99	Put	Bond Future	2,452.6300	2.4526	2,132.3700	2.1324	(13.058)	0	0	0

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2015/09/15	R248	05/05/2016	9.01	Put	Bond Future	2,248.6400	2.2486	1,928.3800	1.9284	(14.242)	0	0	0
2015/09/15	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R248	05/05/2016	9.00	Put	Bond Future	2,350.5400	2.3505	2,030.2800	2.0303	(13.625)	0	0	0
2015/09/15	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/15	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **528880**