



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/09/2015 TO 17/09/2015

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
2015/09/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	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
2015/09/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	2025	05/11/2015	123.01	Put	Bond Future	424.2800	0.4243	630.5900	0.6306	48.626	0	0	0
2015/09/17	2025	05/11/2015			Bond Future	122.5857	122.5857	122.3794	122.3794	(0.168)	0.0000	0.0000	544
2015/09/17	2025	05/11/2015	123.00	Put	Bond Future	414.2800	0.4143	620.5900	0.6206	49.800	0	0	0
2015/09/17	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2025	05/11/2015	122.99	Put	Bond Future	404.2800	0.4043	610.5900	0.6106	51.031	0	0	0
2015/09/17	2025	04/02/2016	126.01	Put	Bond Future	2,579.4400	2.5794	2,789.2600	2.7893	8.134	0	0	0
2015/09/17	2025	04/02/2016			Bond Future	123.4306	123.4306	123.2207	123.2207	(0.170)	0.0000	0.0000	0
2015/09/17	2025	04/02/2016	126.00	Put	Bond Future	2,569.4400	2.5694	2,779.2600	2.7793	8.166	0	0	0
2015/09/17	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2025	04/02/2016	125.99	Put	Bond Future	2,559.4400	2.5594	2,769.2600	2.7693	8.198	0	0	0
2015/09/17	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2030	05/11/2015			Bond Future	8.8874	95.1100	8.9223	94.8460	0.392	0.0000	0.0000	9,973
2015/09/17	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2030	05/11/2015	8.49	Put	Bond Future	3,084.2300	3.0842	3,348.1900	3.3482	8.558	0	0	0
2015/09/17	2030	05/11/2015	8.51	Put	Bond Future	2,925.6000	2.9256	3,189.5600	3.1896	9.022	0	0	0
2015/09/17	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2030	05/11/2015	8.50	Put	Bond Future	3,004.8700	3.0049	3,268.8300	3.2688	8.784	0	0	0
2015/09/17	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2030	04/02/2016			Bond Future	8.9502	92.7004	8.9862	92.4319	0.403	0.0000	0.0000	400
2015/09/17	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2030	04/02/2016	8.74	Put	Bond Future	1,588.2800	1.5883	1,856.7800	1.8568	16.905	0	0	0
2015/09/17	2030	04/02/2016	8.76	Put	Bond Future	1,435.5000	1.4355	1,704.0000	1.7040	18.704	0	0	0
2015/09/17	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2030	04/02/2016	8.75	Put	Bond Future	1,511.8400	1.5118	1,780.3400	1.7803	17.760	0	0	0
2015/09/17	2032	05/11/2015			Bond Future	8.9718	94.7724	9.0067	94.4900	0.389	0.0000	0.0000	1,579
2015/09/17	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2032	05/11/2015	7.99	Put	Bond Future	8,490.6400	8.4906	8,773.0000	8.7730	3.326	0	0	0
2015/09/17	2032	05/11/2015	8.01	Put	Bond Future	8,306.8000	8.3068	8,589.1600	8.5892	3.399	0	0	0
2015/09/17	2032	05/11/2015	8.00	Put	Bond Future	8,398.6600	8.3987	8,681.0200	8.6810	3.362	0	0	0
2015/09/17	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2032	04/02/2016			Bond Future	9.0340	96.3636	9.0700	96.0765	0.398	0.0000	0.0000	0
2015/09/17	2032	04/02/2016	8.69	Put	Bond Future	2,813.7000	2.8137	3,100.8800	3.1009	10.206	0	0	0
2015/09/17	2032	04/02/2016	8.71	Put	Bond Future	2,646.7600	2.6468	2,933.9400	2.9339	10.850	0	0	0

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2015/09/17	2032	04/02/2016	8.70	Put	Bond Future	2,730.1800	2.7302	3,017.3600	3.0174	10.519	0	0	0
2015/09/17	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2032	05/05/2016			Bond Future	9.0870	93.9194	9.1242	93.6259	0.410	0.0000	0.0000	0
2015/09/17	2032	05/05/2016	8.99	Put	Bond Future	770.5800	0.7706	1,064.0100	1.0640	38.079	0	0	0
2015/09/17	2032	05/05/2016	9.01	Put	Bond Future	610.8800	0.6109	904.3100	0.9043	48.034	0	0	0
2015/09/17	2032	05/05/2016	9.00	Put	Bond Future	690.6800	0.6907	984.1100	0.9841	42.484	0	0	0
2015/09/17	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2033	05/11/2015			Bond Future	102.8818	102.8818	102.8835	102.8835	0.002	0.0000	0.0000	100
2015/09/17	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2033	05/11/2015	102.40	Call	Bond Future	481.8100	0.4818	483.4700	0.4835	0.345	0	0	0
2015/09/17	2033	05/11/2015	102.41	Call	Bond Future	471.8100	0.4718	473.4700	0.4735	0.352	0	0	0
2015/09/17	2033	05/11/2015	102.39	Call	Bond Future	491.8100	0.4918	493.4700	0.4935	0.338	0	0	0
2015/09/17	2033	04/02/2016	102.40	Call	Bond Future	2,217.4100	2.2174	2,219.2200	2.2192	0.082	0	0	0
2015/09/17	2033	04/02/2016			Bond Future	104.6174	104.6174	104.6192	104.6192	0.002	0.0000	0.0000	0
2015/09/17	2033	04/02/2016	102.41	Call	Bond Future	2,207.4100	2.2074	2,209.2200	2.2092	0.082	0	0	0
2015/09/17	2033	04/02/2016	102.39	Call	Bond Future	2,227.4100	2.2274	2,229.2200	2.2292	0.081	0	0	0
2015/09/17	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2033	05/05/2016			Bond Future	105.4954	105.4954	105.4956	105.4956	0.000	0.0000	0.0000	0
2015/09/17	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2033	05/05/2016	102.40	Call	Bond Future	3,095.4400	3.0954	3,095.6000	3.0956	0.005	0	0	0
2015/09/17	2033	05/05/2016	102.41	Call	Bond Future	3,085.4400	3.0854	3,085.6000	3.0856	0.005	0	0	0
2015/09/17	2033	05/05/2016	102.39	Call	Bond Future	3,105.4400	3.1054	3,105.6000	3.1056	0.005	0	0	0
2015/09/17	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	05/11/2015	7.99	Put	Bond Future	10,638.5500	10.6386	10,949.2600	10.9493	2.921	0	0	0
2015/09/17	2037	05/11/2015	8.01	Put	Bond Future	10,427.9600	10.4280	10,738.6700	10.7387	2.980	0	0	0
2015/09/17	2037	05/11/2015			Bond Future	9.0851	96.8695	9.1200	96.5588	0.384	0.0000	0.0000	49,930
2015/09/17	2037	05/11/2015	8.00	Put	Bond Future	10,533.1700	10.5332	10,843.8800	10.8439	2.950	0	0	0
2015/09/17	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	04/02/2016	8.75	Put	Bond Future	3,583.7800	3.5838	3,899.9100	3.8999	8.821	0	0	0
2015/09/17	2037	04/02/2016			Bond Future	9.1444	94.2390	9.1803	93.9229	0.393	0.0000	0.0000	370
2015/09/17	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	04/02/2016	8.74	Put	Bond Future	3,677.4000	3.6774	3,993.5300	3.9935	8.597	0	0	0
2015/09/17	2037	04/02/2016	8.76	Put	Bond Future	3,490.2900	3.4903	3,806.4200	3.8064	9.057	0	0	0

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2015/09/17	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	05/05/2016	9.00	Put	Bond Future	1,737.2100	1.7372	2,060.0900	2.0601	18.586	0	0	0
2015/09/17	2037	05/05/2016			Bond Future	9.1962	95.9153	9.2333	95.5924	0.403	0.0000	0.0000	0
2015/09/17	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2037	05/05/2016	8.99	Put	Bond Future	1,827.0900	1.8271	2,149.9700	2.1500	17.672	0	0	0
2015/09/17	2037	05/05/2016	9.01	Put	Bond Future	1,647.4600	1.6475	1,970.3400	1.9703	19.599	0	0	0
2015/09/17	2038	05/11/2015			Bond Future	125.5420	125.5420	125.5447	125.5447	0.002	0.0000	0.0000	7,020
2015/09/17	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2038	05/11/2015	133.99	Put	Bond Future	8,447.9600	8.4480	8,445.3400	8.4453	(0.031)	0	0	0
2015/09/17	2038	05/11/2015	134.01	Put	Bond Future	8,467.9600	8.4680	8,465.3400	8.4653	(0.031)	0	0	0
2015/09/17	2038	05/11/2015	134.00	Put	Bond Future	8,457.9600	8.4580	8,455.3400	8.4553	(0.031)	0	0	0
2015/09/17	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2038	04/02/2016			Bond Future	126.2838	126.2838	126.2864	126.2864	0.002	0.0000	0.0000	0
2015/09/17	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2038	04/02/2016	130.99	Put	Bond Future	4,706.1900	4.7062	4,703.5600	4.7036	(0.056)	0	0	0
2015/09/17	2038	04/02/2016	131.01	Put	Bond Future	4,726.1900	4.7262	4,723.5600	4.7236	(0.056)	0	0	0
2015/09/17	2038	04/02/2016	131.00	Put	Bond Future	4,716.1900	4.7162	4,713.5600	4.7136	(0.056)	0	0	0
2015/09/17	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2044	05/11/2015			Bond Future	9.1182	98.6892	9.1480	98.3989	0.327	0.0000	0.0000	17,486
2015/09/17	2044	05/11/2015	8.24	Put	Bond Future	9,269.7900	9.2698	9,560.1300	9.5601	3.132	0	0	0
2015/09/17	2044	05/11/2015	8.26	Put	Bond Future	9,042.2300	9.0422	9,332.5700	9.3326	3.211	0	0	0
2015/09/17	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2044	05/11/2015	8.25	Put	Bond Future	9,155.9000	9.1559	9,446.2400	9.4462	3.171	0	0	0
2015/09/17	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2044	04/02/2016	8.99	Put	Bond Future	1,806.2600	1.8063	2,101.5900	2.1016	16.350	0	0	0
2015/09/17	2044	04/02/2016			Bond Future	9.1742	95.9640	9.2049	95.6687	0.334	0.0000	0.0000	0
2015/09/17	2044	04/02/2016	9.01	Put	Bond Future	1,607.3400	1.6073	1,902.6700	1.9027	18.374	0	0	0
2015/09/17	2044	04/02/2016	9.00	Put	Bond Future	1,706.7100	1.7067	2,002.0400	2.0020	17.304	0	0	0
2015/09/17	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2044	05/05/2016	8.99	Put	Bond Future	2,272.4200	2.2724	2,574.2400	2.5742	13.282	0	0	0
2015/09/17	2044	05/05/2016			Bond Future	9.2231	97.6711	9.2548	97.3693	0.343	0.0000	0.0000	0
2015/09/17	2044	05/05/2016	9.01	Put	Bond Future	2,073.8600	2.0739	2,375.6800	2.3757	14.554	0	0	0
2015/09/17	2044	05/05/2016	9.00	Put	Bond Future	2,173.0500	2.1731	2,474.8700	2.4749	13.889	0	0	0
2015/09/17	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2046	05/11/2015			Bond Future	124.9117	124.9117	124.9144	124.9144	0.002	0.0000	0.0000	6,432
2015/09/17	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
2015/09/17	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2046	05/11/2015	132.99	Put	Bond Future	8,078.3200	8.0783	8,075.6200	8.0756	(0.033)	0	0	0
2015/09/17	2046	05/11/2015	133.01	Put	Bond Future	8,098.3200	8.0983	8,095.6200	8.0956	(0.033)	0	0	0
2015/09/17	2046	05/11/2015	133.00	Put	Bond Future	8,088.3200	8.0883	8,085.6200	8.0856	(0.033)	0	0	0
2015/09/17	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2046	04/02/2016			Bond Future	127.0190	127.0190	127.0217	127.0217	0.002	0.0000	0.0000	0
2015/09/17	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2046	04/02/2016	127.99	Put	Bond Future	970.9900	0.9710	968.2800	0.9683	(0.279)	0	0	0
2015/09/17	2046	04/02/2016	128.01	Put	Bond Future	990.9900	0.9910	988.2800	0.9883	(0.273)	0	0	0
2015/09/17	2046	04/02/2016	128.00	Put	Bond Future	980.9900	0.9810	978.2800	0.9783	(0.276)	0	0	0
2015/09/17	2050	05/11/2015			Bond Future	132.9507	132.9507	132.9535	132.9535	0.002	0.0000	0.0000	4,911
2015/09/17	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2050	05/11/2015	144.99	Put	Bond Future	12,039.3400	12.0393	12,036.5100	12.0365	(0.024)	0	0	0
2015/09/17	2050	05/11/2015	145.01	Put	Bond Future	12,059.3400	12.0593	12,056.5100	12.0565	(0.023)	0	0	0
2015/09/17	2050	05/11/2015	145.00	Put	Bond Future	12,049.3400	12.0493	12,046.5100	12.0465	(0.023)	0	0	0
2015/09/17	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2050	04/02/2016			Bond Future	133.6572	133.6572	133.6603	133.6603	0.002	0.0000	0.0000	0
2015/09/17	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2050	04/02/2016	137.99	Put	Bond Future	4,332.8500	4.3329	4,329.6800	4.3297	(0.073)	0	0	0
2015/09/17	2050	04/02/2016	138.01	Put	Bond Future	4,352.8500	4.3529	4,349.6800	4.3497	(0.073)	0	0	0
2015/09/17	2050	04/02/2016	138.00	Put	Bond Future	4,342.8500	4.3429	4,339.6800	4.3397	(0.073)	0	0	0
2015/09/17	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	AL37	05/11/2015			Index Future	462.8120	462.8120	462.2440	462.2440	(0.123)	0.0000	0.0000	3
2015/09/17	AL37	04/02/2016			Index Future	470.5830	470.5830	470.0050	470.0050	(0.123)	0.0000	0.0000	0
2015/09/17	AL7T	05/11/2015			Index Future	543.5140	543.5140	542.3260	542.3260	(0.219)	0.0000	0.0000	1
2015/09/17	AL7T	04/02/2016			Index Future	552.6400	552.6400	551.4320	551.4320	(0.219)	0.0000	0.0000	0
2015/09/17	ALBI	05/11/2015			Index Future	496.4660	496.4660	495.3380	495.3380	(0.227)	0.0000	0.0000	454
2015/09/17	ALBI	04/02/2016			Index Future	504.8020	504.8020	503.6540	503.6540	(0.227)	0.0000	0.0000	146
2015/09/17	ALBI	05/05/2016			Index Future	513.7710	513.7710	512.5960	512.5960	(0.229)	0.0000	0.0000	0
2015/09/17	C002	31/03/2032			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
2015/09/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C213	28/02/2031			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
2015/09/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/17	EL28	05/11/2015	126.99	Put	Bond Future	2,323.7500	2.3238	2,320.1600	2.3202	(0.154)	0	0	0
2015/09/17	EL28	05/11/2015			Bond Future	124.6663	124.6663	124.6698	124.6698	0.003	0.0000	0.0000	0
2015/09/17	EL28	05/11/2015	127.01	Put	Bond Future	2,343.7500	2.3438	2,340.1600	2.3402	(0.153)	0	0	0
2015/09/17	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	EL28	05/11/2015	127.00	Put	Bond Future	2,333.7500	2.3338	2,330.1600	2.3302	(0.154)	0	0	0
2015/09/17	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	EL28	04/02/2016	128.99	Put	Bond Future	2,220.3600	2.2204	2,216.8000	2.2168	(0.160)	0	0	0
2015/09/17	EL28	04/02/2016			Bond Future	126.7696	126.7696	126.7732	126.7732	0.003	0.0000	0.0000	0
2015/09/17	EL28	04/02/2016	129.01	Put	Bond Future	2,240.3600	2.2404	2,236.8000	2.2368	(0.159)	0	0	0
2015/09/17	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	EL28	04/02/2016	129.00	Put	Bond Future	2,230.3600	2.2304	2,226.8000	2.2268	(0.160)	0	0	0
2015/09/17	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	ES33	05/11/2015	9.00	Put	Bond Future	7,331.1400	7.3311	7,535.4400	7.5354	2.787	0	0	0
2015/09/17	ES33	05/11/2015			Bond Future	9.9876	80.6022	10.0171	80.3979	0.295	0.0000	0.0000	6,441
2015/09/17	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	ES33	05/11/2015	8.99	Put	Bond Future	7,410.4700	7.4105	7,614.7700	7.6148	2.757	0	0	0
2015/09/17	ES33	05/11/2015	9.01	Put	Bond Future	7,251.9100	7.2519	7,456.2100	7.4562	2.817	0	0	0
2015/09/17	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	ES33	04/02/2016			Bond Future	10.0799	81.9556	10.1103	81.7478	0.302	0.0000	0.0000	0
2015/09/17	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/09/17	ES33	04/02/2016	10.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	ES33	04/02/2016	9.99	Put	Bond Future		618.0100	0.6180	825.7800	0.8258	33.619	0	0	0
2015/09/17	ES33	04/02/2016	10.01	Put	Bond Future		479.8800	0.4799	687.6500	0.6877	43.296	0	0	0
2015/09/17	ES33	04/02/2016	10.00	Put	Bond Future		548.9000	0.5489	756.6700	0.7567	37.852	0	0	0
2015/09/17	ES33	05/05/2016	10.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	ES33	05/05/2016			Bond Future		10.1615	79.6219	10.1932	79.4093	0.311	0.0000	0.0000	0
2015/09/17	ES33	05/05/2016	9.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	ES33	05/05/2016	10.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	ES33	05/05/2016	9.99	Put	Bond Future		1,169.0200	1.1690	1,381.5900	1.3816	18.184	0	0	0
2015/09/17	ES33	05/05/2016	10.01	Put	Bond Future		1,031.3800	1.0314	1,243.9500	1.2439	20.610	0	0	0
2015/09/17	ES33	05/05/2016	10.00	Put	Bond Future		1,100.1500	1.1002	1,312.7200	1.3127	19.322	0	0	0
2015/09/17	GOVI	05/11/2015	530.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	GOVI	05/11/2015			GOVI		493.3040	493.3040	492.2670	492.2670	(0.210)	0.0000	0.0000	442
2015/09/17	GOVI	05/11/2015	530.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	GOVI	05/11/2015	529.99	Put	GOVI		366,860.0000	36.6860	377,230.0000	37.7230	2.827	0	0	0
2015/09/17	GOVI	05/11/2015	530.01	Put	GOVI		367,060.0000	36.7060	377,430.0000	37.7430	2.825	0	0	0
2015/09/17	GOVI	05/11/2015	529.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	GOVI	05/11/2015	530.00	Put	GOVI		366,960.0000	36.6960	377,330.0000	37.7330	2.826	0	0	0
2015/09/17	GOVI	04/02/2016	512.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	GOVI	04/02/2016			GOVI		501.5870	501.5870	500.5320	500.5320	(0.210)	0.0000	0.0000	26
2015/09/17	GOVI	04/02/2016	511.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	GOVI	04/02/2016	512.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	GOVI	04/02/2016	511.99	Put	GOVI		104,030.0000	10.4030	114,580.0000	11.4580	10.141	0	0	0
2015/09/17	GOVI	04/02/2016	512.01	Put	GOVI		104,230.0000	10.4230	114,780.0000	11.4780	10.122	0	0	0
2015/09/17	GOVI	04/02/2016	512.00	Put	GOVI		104,130.0000	10.4130	114,680.0000	11.4680	10.132	0	0	0
2015/09/17	GOVI	05/05/2016	518.01	Put	GOVI		75,120.0000	7.5120	85,910.0000	8.5910	14.364	0	0	0
2015/09/17	GOVI	05/05/2016			GOVI		510.4980	510.4980	509.4190	509.4190	(0.211)	0.0000	0.0000	0
2015/09/17	GOVI	05/05/2016	518.00	Put	GOVI		75,020.0000	7.5020	85,810.0000	8.5810	14.383	0	0	0
2015/09/17	GOVI	05/05/2016	518.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	GOVI	05/05/2016	517.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	GOVI	05/05/2016	518.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	GOVI	05/05/2016	517.99	Put	GOVI		74,920.0000	7.4920	85,710.0000	8.5710	14.402	0	0	0
2015/09/17	GVIX	01/01/2029			LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/17	IGOV	05/11/2015			Index Future		230.9580	230.9580	230.9460	230.9460	(0.005)	0.0000	0.0000	969
2015/09/17	IGOV	04/02/2016			Index Future		234.8550	234.8550	234.8420	234.8420	(0.006)	0.0000	0.0000	82
2015/09/17	IGOV	05/05/2016			Index Future		239.0460	239.0460	239.0290	239.0290	(0.007)	0.0000	0.0000	0
2015/09/17	ILBI	05/11/2015			Index Future		626.2320	626.2320	626.2050	626.2050	(0.004)	0.0000	0.0000	0
2015/09/17	ILBI	04/02/2016			Index Future		636.9310	636.9310	636.9020	636.9020	(0.005)	0.0000	0.0000	160
2015/09/17	IS01	19/12/2016			Interest Rate Swap		99.9436	99.9436	99.9718	99.9718	0.028	0.0000	0.0000	0
2015/09/17	IS02	18/12/2017			Interest Rate Swap		100.1586	100.1586	100.2049	100.2049	0.046	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
2015/09/17	IS05	17/12/2020			Interest Rate Swap	99.9159	99.9159	100.0307	100.0307	0.115	0.0000	0.0000	0
2015/09/17	IS10	17/12/2025			Interest Rate Swap	101.4700	101.4700	101.6525	101.6525	0.180	0.0000	0.0000	0
2015/09/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/17	JBAF	21/10/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/09/17	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/17	JBAF	15/12/2015			Jibar Tradeable Future	6.6200	93.3800	6.6200	93.3800	0.000	0.0000	0.0000	0
2015/09/17	JBAF	20/01/2016			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2015/09/17	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/09/17	JBAF	16/03/2016			Jibar Tradeable Future	6.8100	93.1900	6.8100	93.1900	0.000	0.0000	0.0000	0
2015/09/17	JBAF	15/06/2016			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2015/09/17	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2015/09/17	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/09/17	JBAF	15/03/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/09/17	JBAF	21/06/2017			Jibar Tradeable Future	7.8600	92.1400	7.8600	92.1400	0.000	0.0000	0.0000	0
2015/09/17	JBAF	20/09/2017			Jibar Tradeable Future	7.8600	7.8600	7.8600	92.1400	0.000	0.0000	0.0000	0
2015/09/17	R023	05/11/2015			Bond Future	8.3661	98.1842	8.4011	97.9999	0.418	0.0000	0.0000	14,033
2015/09/17	R023	05/11/2015	7.99	Put	Bond Future	2,372.5300	2.3725	2,507.6900	2.5077	5.697	0	0	0
2015/09/17	R023	05/11/2015	8.01	Put	Bond Future	2,290.1400	2.2901	2,422.8100	2.4228	5.793	0	0	0
2015/09/17	R023	05/11/2015	7.99	Call	Bond Future	363.5700	0.3636	314.4900	0.3145	(13.499)	0	0	0
2015/09/17	R023	05/11/2015	8.00	Put	Bond Future	2,331.1600	2.3312	2,465.0800	2.4651	5.745	0	0	0
2015/09/17	R023	05/11/2015	8.00	Call	Bond Future	376.2900	0.3763	325.9700	0.3260	(13.373)	0	0	0
2015/09/17	R023	05/11/2015	8.01	Call	Bond Future	389.3300	0.3893	337.7600	0.3378	(13.246)	0	0	0
2015/09/17	R023	04/02/2016	8.01	Put	Bond Future	3,046.4300	3.0464	3,173.0500	3.1731	4.156	0	0	0
2015/09/17	R023	04/02/2016			Bond Future	8.4432	99.8327	8.4799	99.6453	0.435	0.0000	0.0000	1,050
2015/09/17	R023	04/02/2016	8.00	Put	Bond Future	3,083.4600	3.0835	3,210.9300	3.2109	4.134	0	0	0
2015/09/17	R023	04/02/2016	8.01	Call	Bond Future	798.5900	0.7986	737.7600	0.7378	(7.617)	0	0	0
2015/09/17	R023	04/02/2016	7.99	Call	Bond Future	767.3400	0.7673	708.2000	0.7082	(7.707)	0	0	0
2015/09/17	R023	04/02/2016	8.00	Call	Bond Future	782.9600	0.7830	722.9800	0.7230	(7.661)	0	0	0
2015/09/17	R023	04/02/2016	7.99	Put	Bond Future	3,120.5400	3.1205	3,248.8500	3.2488	4.112	0	0	0
2015/09/17	R023	05/05/2016			Bond Future	8.4989	97.6785	8.5375	97.4865	0.455	0.0000	0.0000	0
2015/09/17	R023	05/05/2016	8.24	Put	Bond Future	2,930.7400	2.9307	3,038.9700	3.0390	3.693	0	0	0
2015/09/17	R023	05/05/2016	8.26	Put	Bond Future	2,872.0400	2.8720	2,978.8800	2.9789	3.720	0	0	0
2015/09/17	R023	05/05/2016	8.24	Call	Bond Future	1,633.7800	1.6338	1,550.0100	1.5500	(5.127)	0	0	0
2015/09/17	R023	05/05/2016	8.25	Put	Bond Future	2,901.2900	2.9013	3,008.8300	3.0088	3.707	0	0	0
2015/09/17	R023	05/05/2016	8.25	Call	Bond Future	1,654.8300	1.6548	1,570.3700	1.5704	(5.104)	0	0	0
2015/09/17	R023	05/05/2016	8.26	Call	Bond Future	1,676.0500	1.6760	1,590.8900	1.5909	(5.081)	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
2015/09/17	R186	05/11/2015	7.75	Put	Bond Future	6,059.2500	6.0592	6,305.1000	6.3051	4.057	0	0	0
2015/09/17	R186	05/11/2015	8.24	Call	Bond Future	880.5200	0.8805	779.5500	0.7795	(11.467)	0	0	0
2015/09/17	R186	05/11/2015	8.25	Put	Bond Future	2,743.2800	2.7433	2,912.2800	2.9123	6.161	0	0	8,650
2015/09/17	R186	05/11/2015	8.45	Call	Bond Future	1,541.5200	1.5415	1,397.2600	1.3973	(9.358)	0	0	200
2015/09/17	R186	05/11/2015	8.75	Call	Bond Future	2,907.2500	2.9073	2,706.4500	2.7064	(6.907)	0	0	0
2015/09/17	R186	05/11/2015	8.85	Put	Bond Future	646.3400	0.6463	702.4400	0.7024	8.680	0	0	2,283
2015/09/17	R186	05/11/2015			Bond Future	8.4832	118.3845	8.5182	118.1125	0.412	0.0000	0.0000	32,472
2015/09/17	R186	05/11/2015	8.00	Put	Bond Future	4,253.3100	4.2533	4,467.6800	4.4677	5.040	0	0	0
2015/09/17	R186	05/11/2015	9.00	Put	Bond Future	412.8300	0.4128	450.5600	0.4506	9.139	0	0	2,600
2015/09/17	R186	05/11/2015	8.22	Call	Bond Future	829.9400	0.8299	732.9500	0.7330	(11.686)	0	0	0
2015/09/17	R186	05/11/2015	8.24	Put	Bond Future	2,796.9300	2.7969	2,967.9400	2.9679	6.114	0	0	0
2015/09/17	R186	05/11/2015	8.35	Put	Bond Future	2,241.0900	2.2411	2,389.5800	2.3896	6.626	0	0	9,430
2015/09/17	R186	05/11/2015	8.26	Put	Bond Future	2,690.3800	2.6904	2,857.3600	2.8574	6.207	0	0	0
2015/09/17	R186	05/11/2015	8.50	Put	Bond Future	1,603.8900	1.6039	1,721.3700	1.7214	7.325	0	0	4,666
2015/09/17	R186	05/11/2015	8.55	Put	Bond Future	1,425.3900	1.4254	1,532.8300	1.5328	7.538	0	0	4,667
2015/09/17	R186	05/11/2015	7.73	Call	Bond Future	134.6300	0.1346	110.3300	0.1103	(18.049)	0	0	169
2015/09/17	R186	05/11/2015	7.86	Call	Bond Future	235.2100	0.2352	197.1700	0.1972	(16.173)	0	0	674
2015/09/17	R186	05/11/2015	8.35	Call	Bond Future	1,196.7600	1.1968	1,073.2700	1.0733	(10.319)	0	0	843
2015/09/17	R186	05/11/2015	8.00	Call	Bond Future	402.7700	0.4028	345.1600	0.3452	(14.303)	0	0	200
2015/09/17	R186	05/11/2015	8.45	Put	Bond Future	1,800.7800	1.8008	1,928.5000	1.9285	7.092	0	0	6,308
2015/09/17	R186	05/11/2015	8.75	Put	Bond Future	854.6900	0.8547	925.8700	0.9259	8.328	0	0	10,200
2015/09/17	R186	05/11/2015	8.85	Call	Bond Future	3,455.3000	3.4553	3,239.4200	3.2394	(6.248)	0	0	0
2015/09/17	R186	05/11/2015	9.00	Call	Bond Future	4,343.3300	4.3433	4,109.0800	4.1091	(5.393)	0	0	0
2015/09/17	R186	05/11/2015	7.73	Put	Bond Future	6,213.7100	6.2137	6,461.3900	6.4614	3.986	0	0	0
2015/09/17	R186	05/11/2015	7.75	Call	Bond Future	147.1900	0.1472	121.0600	0.1211	(17.753)	0	0	1,200
2015/09/17	R186	05/11/2015	7.86	Put	Bond Future	5,234.2400	5.2342	5,468.1800	5.4682	4.469	0	0	0
2015/09/17	R186	05/11/2015	8.25	Call	Bond Future	906.5200	0.9065	803.5400	0.8035	(11.360)	0	0	0
2015/09/17	R186	05/11/2015	8.22	Put	Bond Future	2,905.8700	2.9059	3,080.8600	3.0809	6.022	0	0	1,090
2015/09/17	R186	05/11/2015	8.26	Call	Bond Future	933.2000	0.9332	828.2000	0.8282	(11.252)	0	0	0
2015/09/17	R186	05/11/2015	8.50	Call	Bond Future	1,734.4300	1.7344	1,579.9300	1.5799	(8.908)	0	0	650
2015/09/17	R186	05/11/2015	8.55	Call	Bond Future	1,943.9200	1.9439	1,779.3800	1.7794	(8.464)	0	0	0
2015/09/17	R186	04/02/2016	7.50	Call	Bond Future	357.2300	0.3572	322.3900	0.3224	(9.753)	0	0	0
2015/09/17	R186	04/02/2016			Bond Future	8.5448	115.0743	8.5812	114.7976	0.425	0.0000	0.0000	5,365
2015/09/17	R186	04/02/2016	8.75	Call	Bond Future	3,537.9600	3.5380	3,364.1300	3.3641	(4.913)	0	0	0
2015/09/17	R186	04/02/2016	7.51	Call	Bond Future	366.0400	0.3660	330.5100	0.3305	(9.707)	0	0	0
2015/09/17	R186	04/02/2016	7.49	Call	Bond Future	348.5900	0.3486	314.4300	0.3144	(9.799)	0	0	0
2015/09/17	R186	04/02/2016	7.50	Put	Bond Future	8,722.3600	8.7224	8,964.1900	8.9642	2.773	0	0	0
2015/09/17	R186	04/02/2016	7.49	Put	Bond Future	8,797.7400	8.7977	9,040.2500	9.0402	2.757	0	0	0
2015/09/17	R186	04/02/2016	8.75	Put	Bond Future	1,987.4700	1.9875	2,090.3100	2.0903	5.174	0	0	6,700
2015/09/17	R186	04/02/2016	7.51	Put	Bond Future	8,647.2300	8.6472	8,888.3700	8.8884	2.789	0	0	0
2015/09/17	R186	05/05/2016			Bond Future	8.5946	117.1205	8.6325	116.8374	0.441	0.0000	0.0000	0
2015/09/17	R186	05/05/2016	8.34	Call	Bond Future	2,624.1600	2.6242	2,497.5400	2.4975	(4.825)	0	0	0
2015/09/17	R186	05/05/2016	8.35	Call	Bond Future	2,655.8800	2.6559	2,528.2800	2.5283	(4.804)	0	0	0
2015/09/17	R186	05/05/2016	8.33	Call	Bond Future	2,592.6800	2.5927	2,467.0400	2.4670	(4.846)	0	0	0
2015/09/17	R186	05/05/2016	8.35	Put	Bond Future	4,504.4800	4.5045	4,660.0000	4.6600	3.453	0	0	0
2015/09/17	R186	05/05/2016	7.56	Put	Bond Future	8,944.3500	8.9443	9,171.0700	9.1711	2.535	0	0	0
2015/09/17	R186	05/05/2016	8.34	Put	Bond Future	4,549.2100	4.5492	4,705.7100	4.7057	3.440	0	0	0
2015/09/17	R186	05/05/2016	7.56	Call	Bond Future	838.6800	0.8387	782.2800	0.7823	(6.725)	0	0	0

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2015/09/17	R186	05/05/2016	8.33	Put	Bond Future	4,594.2400	4.5942	4,751.7200	4.7517	3.428	0	0	0
2015/09/17	R186	04/08/2016	8.51	Put	Bond Future	4,557.5700	4.5576	4,703.5200	4.7035	3.202	0	0	0
2015/09/17	R186	04/08/2016			Bond Future	8.6438	113.9527	8.6833	113.6638	0.457	0.0000	0.0000	0
2015/09/17	R186	04/08/2016	8.50	Put	Bond Future	4,597.6300	4.5976	4,744.4200	4.7444	3.193	0	0	0
2015/09/17	R186	04/08/2016	8.51	Call	Bond Future	3,572.2300	3.5722	3,429.3300	3.4293	(4.000)	0	0	0
2015/09/17	R186	04/08/2016	8.49	Call	Bond Future	3,504.2900	3.5043	3,363.0800	3.3631	(4.030)	0	0	0
2015/09/17	R186	04/08/2016	8.50	Call	Bond Future	3,538.1700	3.5382	3,396.1100	3.3961	(4.015)	0	0	0
2015/09/17	R186	04/08/2016	8.49	Put	Bond Future	4,637.9300	4.6379	4,785.5700	4.7856	3.183	0	0	0
2015/09/17	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R197	05/11/2015			Bond Future	292.8344	292.8344	292.8389	292.8389	0.002	0.0000	0.0000	927
2015/09/17	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R197	05/11/2015	294.99	Put	Bond Future	2,155.5900	2.1556	2,151.1200	2.1511	(0.207)	0	0	0
2015/09/17	R197	05/11/2015	295.01	Put	Bond Future	2,175.5900	2.1756	2,171.1200	2.1711	(0.205)	0	0	0
2015/09/17	R197	05/11/2015	295.00	Put	Bond Future	2,165.5900	2.1656	2,161.1200	2.1611	(0.206)	0	0	0
2015/09/17	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R197	04/02/2016			Bond Future	291.4137	291.4137	291.4181	291.4181	0.001	0.0000	0.0000	0
2015/09/17	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R197	04/02/2016	296.99	Put	Bond Future	5,576.3000	5.5763	5,571.9300	5.5719	(0.078)	0	0	0
2015/09/17	R197	04/02/2016	297.01	Put	Bond Future	5,596.3000	5.5963	5,591.9300	5.5919	(0.078)	0	0	0
2015/09/17	R197	04/02/2016	297.00	Put	Bond Future	5,586.3000	5.5863	5,581.9300	5.5819	(0.078)	0	0	0
2015/09/17	R202	05/11/2015			Bond Future	238.5095	238.5095	238.5138	238.5138	0.002	0.0000	0.0000	53,286
2015/09/17	R202	05/11/2015	245.99	Put	Bond Future	7,480.5300	7.4805	7,476.2500	7.4763	(0.057)	0	0	0
2015/09/17	R202	05/11/2015	246.01	Put	Bond Future	7,500.5300	7.5005	7,496.2500	7.4963	(0.057)	0	0	0
2015/09/17	R202	05/11/2015	246.00	Put	Bond Future	7,490.5300	7.4905	7,486.2500	7.4863	(0.057)	0	0	0
2015/09/17	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R202	04/02/2016			Bond Future	239.1544	239.1544	239.1587	239.1587	0.002	0.0000	0.0000	0
2015/09/17	R202	04/02/2016	239.99	Put	Bond Future	835.5600	0.8356	831.2900	0.8313	(0.511)	0	0	0
2015/09/17	R202	04/02/2016	240.01	Put	Bond Future	855.5600	0.8556	851.2900	0.8513	(0.499)	0	0	0
2015/09/17	R202	04/02/2016	240.00	Put	Bond Future	845.5600	0.8456	841.2900	0.8413	(0.505)	0	0	0
2015/09/17	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R203	05/11/2015	5.99	Call	Bond Future	0.1500	0.0002	0.0900	0.0001	(40.000)	0	0	0
2015/09/17	R203	05/11/2015	6.00	Put	Bond Future	2,385.6100	2.3856	2,448.1800	2.4482	2.623	0	0	0
2015/09/17	R203	05/11/2015			Bond Future	7.3692	102.7481	7.4057	102.6855	0.496	0.0000	0.0000	15,930
2015/09/17	R203	05/11/2015	6.00	Call	Bond Future	0.1600	0.0002	0.1000	0.0001	(37.500)	0	0	0
2015/09/17	R203	05/11/2015	6.01	Call	Bond Future	0.1700	0.0002	0.1100	0.0001	(35.294)	0	0	0
2015/09/17	R203	05/11/2015	5.99	Put	Bond Future	2,403.2900	2.4033	2,465.8600	2.4659	2.604	0	0	0
2015/09/17	R203	05/11/2015	6.01	Put	Bond Future	2,367.9300	2.3679	2,430.5000	2.4305	2.642	0	0	0
2015/09/17	R203	04/02/2016	7.25	Put	Bond Future	510.2500	0.5102	552.1800	0.5522	8.218	0	0	0
2015/09/17	R203	04/02/2016	7.26	Put	Bond Future	500.6400	0.5006	542.1200	0.5421	8.285	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
2015/09/17	R203	04/02/2016			Bond Future	7.4700	104.4733	7.5128	104.4095	0.573	0.0000	0.0000	0
2015/09/17	R203	04/02/2016	7.26	Call	Bond Future	186.6100	0.1866	164.2700	0.1643	(11.971)	0	0	0
2015/09/17	R203	04/02/2016	7.24	Call	Bond Future	176.2100	0.1762	154.7600	0.1548	(12.173)	0	0	0
2015/09/17	R203	04/02/2016	7.25	Call	Bond Future	181.2400	0.1812	159.3500	0.1594	(12.078)	0	0	0
2015/09/17	R203	04/02/2016	7.24	Put	Bond Future	520.2100	0.5202	562.5800	0.5626	8.145	0	0	0
2015/09/17	R203	05/05/2016	7.25	Put	Bond Future	684.2100	0.6842	724.0600	0.7241	5.824	0	0	0
2015/09/17	R203	05/05/2016			Bond Future	7.5185	102.1607	7.5707	102.0944	0.695	0.0000	0.0000	0
2015/09/17	R203	05/05/2016	7.26	Call	Bond Future	347.8500	0.3478	321.1400	0.3211	(7.679)	0	0	0
2015/09/17	R203	05/05/2016	7.24	Call	Bond Future	337.2900	0.3373	311.1300	0.3111	(7.756)	0	0	0
2015/09/17	R203	05/05/2016	7.25	Call	Bond Future	342.5500	0.3426	316.1100	0.3161	(7.719)	0	0	0
2015/09/17	R203	05/05/2016	7.24	Put	Bond Future	691.7100	0.6917	731.8400	0.7318	5.802	0	0	0
2015/09/17	R203	05/05/2016	7.26	Put	Bond Future	676.7600	0.6768	716.3400	0.7163	5.848	0	0	0
2015/09/17	R204	05/11/2015			Bond Future	7.7532	103.7616	7.7888	103.6644	0.459	0.0000	0.0000	23,871
2015/09/17	R204	05/11/2015	6.25	Call	Bond Future	0.1600	0.0002	0.1100	0.0001	(31.250)	0	0	0
2015/09/17	R204	05/11/2015	6.24	Put	Bond Future	4,240.7800	4.2408	4,337.9400	4.3379	2.291	0	0	0
2015/09/17	R204	05/11/2015	6.26	Put	Bond Future	4,183.3300	4.1833	4,280.4700	4.2805	2.322	0	0	0
2015/09/17	R204	05/11/2015	6.25	Put	Bond Future	4,212.0500	4.2120	4,309.2100	4.3092	2.307	0	0	0
2015/09/17	R204	05/11/2015	6.26	Call	Bond Future	0.1800	0.0002	0.1100	0.0001	(38.889)	0	0	0
2015/09/17	R204	05/11/2015	6.24	Call	Bond Future	0.1500	0.0002	0.1000	0.0001	(33.333)	0	0	0
2015/09/17	R204	04/02/2016	7.50	Call	Bond Future	335.5700	0.3356	304.0000	0.3040	(9.408)	0	0	0
2015/09/17	R204	04/02/2016			Bond Future	7.8454	101.4673	7.8846	101.3683	0.499	0.0000	0.0000	0
2015/09/17	R204	04/02/2016	7.51	Call	Bond Future	343.5800	0.3436	311.4800	0.3115	(9.343)	0	0	0
2015/09/17	R204	04/02/2016	7.49	Put	Bond Future	1,231.5400	1.2315	1,299.4700	1.2995	5.516	0	0	0
2015/09/17	R204	04/02/2016	7.51	Put	Bond Future	1,196.3100	1.1963	1,263.1700	1.2632	5.589	0	0	0
2015/09/17	R204	04/02/2016	7.49	Call	Bond Future	327.6900	0.3277	296.6600	0.2967	(9.469)	0	0	0
2015/09/17	R204	04/02/2016	7.50	Put	Bond Future	1,213.8600	1.2139	1,281.2500	1.2813	5.552	0	0	0
2015/09/17	R204	05/05/2016	7.75	Call	Bond Future	799.5800	0.7996	753.1100	0.7531	(5.812)	0	0	0
2015/09/17	R204	05/05/2016			Bond Future	7.9125	103.2713	7.9564	103.1692	0.555	0.0000	0.0000	0
2015/09/17	R204	05/05/2016	7.76	Call	Bond Future	810.4100	0.8104	763.5500	0.7636	(5.782)	0	0	0
2015/09/17	R204	05/05/2016	7.74	Put	Bond Future	1,191.2900	1.1913	1,247.2800	1.2473	4.700	0	0	0
2015/09/17	R204	05/05/2016	7.76	Put	Bond Future	1,165.8100	1.1658	1,221.0200	1.2210	4.736	0	0	0
2015/09/17	R204	05/05/2016	7.74	Call	Bond Future	789.1600	0.7892	743.0800	0.7431	(5.839)	0	0	0
2015/09/17	R204	05/05/2016	7.75	Put	Bond Future	1,178.3400	1.1783	1,233.9400	1.2339	4.719	0	0	0
2015/09/17	R207	05/11/2015	7.76	Call	Bond Future	302.8500	0.3029	263.6500	0.2636	(12.944)	0	0	0
2015/09/17	R207	05/11/2015			Bond Future	8.0336	99.5725	8.0688	99.4514	0.439	0.0000	0.0000	44,623
2015/09/17	R207	05/11/2015	7.74	Call	Bond Future	283.0500	0.2830	245.6700	0.2457	(13.206)	0	0	0
2015/09/17	R207	05/11/2015	7.50	Call	Bond Future	112.3200	0.1123	93.5800	0.0936	(16.684)	0	0	19
2015/09/17	R207	05/11/2015	7.75	Call	Bond Future	292.8300	0.2928	254.5500	0.2545	(13.072)	0	0	0
2015/09/17	R207	05/11/2015	7.43	Call	Bond Future	82.5700	0.0826	67.8800	0.0679	(17.791)	0	0	53
2015/09/17	R207	05/11/2015	7.74	Put	Bond Future	1,297.8300	1.2978	1,381.5400	1.3815	6.450	0	0	0
2015/09/17	R207	05/11/2015	7.43	Put	Bond Future	2,182.9300	2.1829	2,289.3300	2.2893	4.874	0	0	0
2015/09/17	R207	05/11/2015	7.76	Put	Bond Future	1,248.0900	1.2481	1,329.9800	1.3300	6.561	0	0	0
2015/09/17	R207	05/11/2015	7.50	Put	Bond Future	1,966.2800	1.9663	2,068.6300	2.0686	5.205	0	0	0
2015/09/17	R207	05/11/2015	7.75	Put	Bond Future	1,272.8300	1.2728	1,355.6400	1.3556	6.506	0	0	0
2015/09/17	R207	04/02/2016	7.49	Put	Bond Future	2,349.1200	2.3491	2,446.2800	2.4463	4.136	0	0	0
2015/09/17	R207	04/02/2016	7.27	Put	Bond Future	2,966.0300	2.9660	3,072.9200	3.0729	3.604	0	0	0

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2015/09/17	R207	04/02/2016			Bond Future	8.1224	97.6028	8.1603	97.4796	0.467	0.0000	0.0000	0
2015/09/17	R207	04/02/2016	7.51	Put	Bond Future	2,296.2500	2.2963	2,392.3900	2.3924	4.187	0	0	0
2015/09/17	R207	04/02/2016	7.27	Call	Bond Future	145.8500	0.1459	129.5200	0.1295	(11.196)	0	0	43
2015/09/17	R207	04/02/2016	7.50	Call	Bond Future	273.0900	0.2731	246.5200	0.2465	(9.729)	0	0	19
2015/09/17	R207	04/02/2016	7.51	Call	Bond Future	280.0700	0.2801	252.9900	0.2530	(9.669)	0	0	0
2015/09/17	R207	04/02/2016	7.49	Call	Bond Future	266.2400	0.2662	240.1800	0.2402	(9.788)	0	0	0
2015/09/17	R207	04/02/2016	7.50	Put	Bond Future	2,322.6100	2.3226	2,419.2600	2.4193	4.161	0	0	0
2015/09/17	R207	05/05/2016	7.86	Put	Bond Future	1,908.3200	1.9083	1,984.6700	1.9847	4.001	0	0	0
2015/09/17	R207	05/05/2016			Bond Future	8.1962	99.3384	8.2375	99.2117	0.504	0.0000	0.0000	0
2015/09/17	R207	05/05/2016	7.85	Put	Bond Future	1,927.3300	1.9273	2,004.1400	2.0041	3.985	0	0	0
2015/09/17	R207	05/05/2016	7.56	Put	Bond Future	2,530.1800	2.5302	2,620.0100	2.6200	3.550	0	0	0
2015/09/17	R207	05/05/2016	7.84	Put	Bond Future	1,946.4600	1.9465	2,023.7400	2.0237	3.970	0	0	0
2015/09/17	R207	05/05/2016	7.56	Call	Bond Future	553.9000	0.5539	517.0100	0.5170	(6.660)	0	0	43
2015/09/17	R207	05/05/2016	7.85	Call	Bond Future	857.9900	0.8580	808.0800	0.8081	(5.817)	0	0	0
2015/09/17	R207	05/05/2016	7.86	Call	Bond Future	870.0700	0.8701	819.7000	0.8197	(5.789)	0	0	0
2015/09/17	R207	05/05/2016	7.84	Call	Bond Future	846.0100	0.8460	796.5700	0.7966	(5.844)	0	0	0
2015/09/17	R207	04/08/2016			Bond Future	8.2723	97.5044	8.3172	97.3749	0.544	0.0000	0.0000	0
2015/09/17	R207	04/08/2016	7.99	Put	Bond Future	1,938.7100	1.9387	2,012.3000	2.0123	3.796	0	0	0
2015/09/17	R207	04/08/2016	8.01	Put	Bond Future	1,905.7800	1.9058	1,978.5700	1.9786	3.819	0	0	0
2015/09/17	R207	04/08/2016	8.00	Put	Bond Future	1,922.2000	1.9222	1,995.3900	1.9954	3.808	0	0	0
2015/09/17	R207	04/08/2016	8.01	Call	Bond Future	1,146.7800	1.1468	1,090.0800	1.0901	(4.944)	0	0	0
2015/09/17	R207	04/08/2016	7.99	Call	Bond Future	1,121.5300	1.1215	1,065.6300	1.0656	(4.984)	0	0	0
2015/09/17	R207	04/08/2016	8.00	Call	Bond Future	1,134.1100	1.1341	1,077.8100	1.0778	(4.964)	0	0	0
2015/09/17	R208	05/11/2015			Bond Future	8.1627	94.6837	8.1979	94.5387	0.430	0.0000	0.0000	40,314
2015/09/17	R208	05/11/2015	7.74	Put	Bond Future	1,986.3100	1.9863	2,098.8300	2.0988	5.665	0	0	0
2015/09/17	R208	05/11/2015	8.48	Call	Bond Future	1,640.4200	1.6404	1,528.1400	1.5281	(6.845)	0	0	0
2015/09/17	R208	05/11/2015	7.75	Call	Bond Future	228.3800	0.2284	195.0300	0.1950	(14.603)	0	0	0
2015/09/17	R208	05/11/2015	7.76	Call	Bond Future	237.0200	0.2370	202.7300	0.2027	(14.467)	0	0	0
2015/09/17	R208	05/11/2015	7.74	Call	Bond Future	219.9900	0.2200	187.5600	0.1876	(14.742)	0	0	0
2015/09/17	R208	05/11/2015	8.48	Put	Bond Future	340.8400	0.3408	373.5100	0.3735	9.585	0	0	2,200
2015/09/17	R208	05/11/2015	7.76	Put	Bond Future	1,918.8800	1.9189	2,029.5400	2.0295	5.767	0	0	0
2015/09/17	R208	05/11/2015	7.75	Put	Bond Future	1,952.4600	1.9525	2,064.0600	2.0641	5.716	0	0	0
2015/09/17	R208	04/02/2016			Bond Future	8.2414	96.2735	8.2786	96.1260	0.452	0.0000	0.0000	0
2015/09/17	R208	04/02/2016	7.74	Put	Bond Future	2,490.8700	2.4909	2,597.4800	2.5975	4.280	0	0	0
2015/09/17	R208	04/02/2016	7.76	Put	Bond Future	2,431.1000	2.4311	2,536.3800	2.5364	4.331	0	0	0
2015/09/17	R208	04/02/2016	7.75	Put	Bond Future	2,460.8800	2.4609	2,566.8300	2.5668	4.305	0	0	0
2015/09/17	R208	04/02/2016	7.76	Call	Bond Future	497.5200	0.4975	455.3200	0.4553	(8.482)	0	0	0
2015/09/17	R208	04/02/2016	7.74	Call	Bond Future	475.9200	0.4759	435.0500	0.4351	(8.588)	0	0	0
2015/09/17	R208	04/02/2016	7.75	Call	Bond Future	486.6300	0.4866	445.1000	0.4451	(8.534)	0	0	0
2015/09/17	R208	05/05/2016	7.99	Call	Bond Future	1,125.6200	1.1256	1,063.6000	1.0636	(5.510)	0	0	0
2015/09/17	R208	05/05/2016	8.00	Put	Bond Future	2,305.5600	2.3056	2,394.3200	2.3943	3.850	0	0	0
2015/09/17	R208	05/05/2016			Bond Future	8.3038	94.5833	8.3436	94.4320	0.479	0.0000	0.0000	0
2015/09/17	R208	05/05/2016	8.00	Call	Bond Future	1,140.8600	1.1409	1,078.2900	1.0783	(5.484)	0	0	0
2015/09/17	R208	05/05/2016	8.01	Call	Bond Future	1,156.2400	1.1562	1,093.1100	1.0931	(5.460)	0	0	0
2015/09/17	R208	05/05/2016	7.99	Put	Bond Future	2,328.9500	2.3290	2,418.2600	2.4183	3.835	0	0	0
2015/09/17	R208	05/05/2016	8.01	Put	Bond Future	2,282.3200	2.2823	2,370.5200	2.3705	3.864	0	0	0

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2015/09/17	R209	05/11/2015	7.99	Put	Bond Future	8,287.5900	8.2876	8,499.2900	8.4993	2.554	0	0	0
2015/09/17	R209	05/11/2015	9.25	Call	Bond Future	2,672.2100	2.6722	2,511.8100	2.5118	(6.003)	0	0	0
2015/09/17	R209	05/11/2015			Bond Future	9.0176	75.0788	9.0475	74.8586	0.330	0.0000	0.0000	24,850
2015/09/17	R209	05/11/2015	8.01	Put	Bond Future	8,119.1900	8.1192	8,330.1300	8.3301	2.598	0	0	0
2015/09/17	R209	05/11/2015	9.16	Put	Bond Future	1,220.4800	1.2205	1,292.3100	1.2923	5.885	0	0	0
2015/09/17	R209	05/11/2015	7.99	Call	Bond Future	45.4200	0.0454	36.9200	0.0369	(18.714)	0	0	0
2015/09/17	R209	05/11/2015	8.00	Put	Bond Future	8,203.2200	8.2032	8,414.5500	8.4146	2.576	0	0	0
2015/09/17	R209	05/11/2015	9.25	Put	Bond Future	981.3700	0.9814	1,041.1700	1.0412	6.094	0	0	900
2015/09/17	R209	05/11/2015	8.50	Put	Bond Future	4,388.3900	4.3884	4,559.7300	4.5597	3.904	0	0	0
2015/09/17	R209	05/11/2015	9.00	Put	Bond Future	1,751.4300	1.7514	1,847.2200	1.8472	5.469	0	0	500
2015/09/17	R209	05/11/2015	8.00	Call	Bond Future	47.7200	0.0477	38.8500	0.0388	(18.588)	0	0	0
2015/09/17	R209	05/11/2015	8.01	Call	Bond Future	50.2200	0.0502	40.9600	0.0410	(18.439)	0	0	0
2015/09/17	R209	05/11/2015	9.16	Call	Bond Future	2,263.4300	2.2634	2,115.0600	2.1151	(6.555)	0	0	0
2015/09/17	R209	05/11/2015	8.50	Call	Bond Future	399.3900	0.3994	350.5300	0.3505	(12.234)	0	0	900
2015/09/17	R209	05/11/2015	9.00	Call	Bond Future	1,620.5500	1.6206	1,496.1400	1.4961	(7.677)	0	0	0
2015/09/17	R209	04/02/2016	8.74	Call	Bond Future	1,728.8300	1.7288	1,636.2900	1.6363	(5.353)	0	0	0
2015/09/17	R209	04/02/2016	8.75	Put	Bond Future	4,178.2700	4.1783	4,308.7400	4.3087	3.123	0	0	0
2015/09/17	R209	04/02/2016			Bond Future	9.0726	76.3393	9.1032	76.1153	0.338	0.0000	0.0000	400
2015/09/17	R209	04/02/2016	8.75	Call	Bond Future	1,756.3900	1.7564	1,662.8800	1.6629	(5.324)	0	0	0
2015/09/17	R209	04/02/2016	8.76	Call	Bond Future	1,784.2200	1.7842	1,689.7500	1.6897	(5.295)	0	0	0
2015/09/17	R209	04/02/2016	9.52	Put	Bond Future	1,493.4700	1.4935	1,554.8300	1.5548	4.109	0	0	2,200
2015/09/17	R209	04/02/2016	8.74	Put	Bond Future	4,227.6900	4.2277	4,359.1300	4.3591	3.109	0	0	0
2015/09/17	R209	04/02/2016	8.76	Put	Bond Future	4,129.2300	4.1292	4,258.7400	4.2587	3.136	0	0	0
2015/09/17	R209	04/02/2016	9.52	Call	Bond Future	4,664.1600	4.6642	4,501.5400	4.5015	(3.487)	0	0	0
2015/09/17	R209	05/05/2016			Bond Future	9.1192	74.5469	9.1509	74.3180	0.347	0.0000	0.0000	0
2015/09/17	R209	05/05/2016	9.00	Call	Bond Future	3,162.7500	3.1627	3,045.2000	3.0452	(3.717)	0	0	0
2015/09/17	R209	05/05/2016	8.99	Put	Bond Future	4,076.2800	4.0763	4,188.4200	4.1884	2.751	0	0	0
2015/09/17	R209	05/05/2016	9.01	Put	Bond Future	3,995.5600	3.9956	4,106.1800	4.1062	2.769	0	0	0
2015/09/17	R209	05/05/2016	9.00	Put	Bond Future	4,035.7700	4.0358	4,147.1500	4.1471	2.760	0	0	0
2015/09/17	R209	05/05/2016	9.01	Call	Bond Future	3,196.3600	3.1964	3,078.0500	3.0781	(3.701)	0	0	0
2015/09/17	R209	05/05/2016	8.99	Call	Bond Future	3,129.3300	3.1293	3,012.5400	3.0125	(3.732)	0	0	0
2015/09/17	R210	05/11/2015			Bond Future	178.6552	178.6552	178.6581	178.6581	0.002	0.0000	0.0000	2,298
2015/09/17	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R210	05/11/2015	181.99	Put	Bond Future	3,334.7600	3.3348	3,331.9100	3.3319	(0.085)	0	0	0
2015/09/17	R210	05/11/2015	182.01	Put	Bond Future	3,354.7600	3.3548	3,351.9100	3.3519	(0.085)	0	0	0
2015/09/17	R210	05/11/2015	182.00	Put	Bond Future	3,344.7600	3.3448	3,341.9100	3.3419	(0.085)	0	0	0
2015/09/17	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R210	04/02/2016	184.99	Put	Bond Future	3,320.8900	3.3209	3,317.8700	3.3179	(0.091)	0	0	0
2015/09/17	R210	04/02/2016			Bond Future	181.6691	181.6691	181.6721	181.6721	0.002	0.0000	0.0000	0
2015/09/17	R210	04/02/2016	185.01	Put	Bond Future	3,340.8900	3.3409	3,337.8700	3.3379	(0.090)	0	0	0
2015/09/17	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R210	04/02/2016	185.00	Put	Bond Future	3,330.8900	3.3309	3,327.8700	3.3279	(0.091)	0	0	0
2015/09/17	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/09/17	R211	05/11/2015			Bond Future	135.8427	135.8427	135.8511	135.8511	0.006	0.0000	0.0000	0
2015/09/17	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R211	05/11/2015	134.99	Call	Bond Future	852.6800	0.8527	861.1000	0.8611	0.987	0	0	0
2015/09/17	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R211	05/11/2015	135.00	Call	Bond Future	842.6800	0.8427	851.1000	0.8511	0.999	0	0	0
2015/09/17	R211	05/11/2015	135.01	Call	Bond Future	832.6800	0.8327	841.1000	0.8411	1.011	0	0	0
2015/09/17	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R211	04/02/2016			Bond Future	136.4363	136.4363	136.4448	136.4448	0.006	0.0000	0.0000	1,120
2015/09/17	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R211	04/02/2016	138.99	Put	Bond Future	2,553.6600	2.5537	2,545.1700	2.5452	(0.332)	0	0	0
2015/09/17	R211	04/02/2016	139.01	Put	Bond Future	2,573.6600	2.5737	2,565.1700	2.5652	(0.330)	0	0	0
2015/09/17	R211	04/02/2016	139.00	Put	Bond Future	2,563.6600	2.5637	2,555.1700	2.5552	(0.331)	0	0	0
2015/09/17	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R212	05/11/2015			Bond Future	140.9589	140.9589	141.0430	141.0430	0.060	0.0000	0.0000	928
2015/09/17	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R212	05/11/2015	145.99	Put	Bond Future	5,031.1200	5.0311	4,947.0100	4.9470	(1.672)	0	0	0
2015/09/17	R212	05/11/2015	146.01	Put	Bond Future	5,051.1200	5.0511	4,967.0100	4.9670	(1.665)	0	0	0
2015/09/17	R212	05/11/2015	146.00	Put	Bond Future	5,041.1200	5.0411	4,957.0100	4.9570	(1.668)	0	0	0
2015/09/17	R212	04/02/2016			Bond Future	141.4731	141.4731	141.5586	141.5586	0.060	0.0000	0.0000	0
2015/09/17	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R212	04/02/2016	145.99	Put	Bond Future	4,516.9000	4.5169	4,431.4300	4.4314	(1.892)	0	0	0
2015/09/17	R212	04/02/2016	146.01	Put	Bond Future	4,536.9000	4.5369	4,451.4300	4.4514	(1.884)	0	0	0
2015/09/17	R212	04/02/2016	146.00	Put	Bond Future	4,526.9000	4.5269	4,441.4300	4.4414	(1.888)	0	0	0
2015/09/17	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R213	05/11/2015	7.76	Call	Bond Future	22.4100	0.0224	17.3000	0.0173	(22.802)	0	0	0
2015/09/17	R213	05/11/2015			Bond Future	8.9176	85.5092	8.9524	85.2548	0.391	0.0000	0.0000	21,426
2015/09/17	R213	05/11/2015	7.74	Call	Bond Future	20.1200	0.0201	15.4700	0.0155	(23.111)	0	0	0
2015/09/17	R213	05/11/2015	7.75	Call	Bond Future	21.2400	0.0212	16.3600	0.0164	(22.976)	0	0	0
2015/09/17	R213	05/11/2015	7.74	Put	Bond Future	9,297.9500	9.2979	9,547.6900	9.5477	2.686	0	0	0
2015/09/17	R213	05/11/2015	7.76	Put	Bond Future	9,131.0100	9.1310	9,380.2900	9.3803	2.730	0	0	0
2015/09/17	R213	05/11/2015	7.75	Put	Bond Future	9,214.4000	9.2144	9,463.9100	9.4639	2.708	0	0	0
2015/09/17	R213	04/02/2016			Bond Future	8.9811	86.9450	9.0171	86.6861	0.400	0.0000	0.0000	450
2015/09/17	R213	04/02/2016	8.75	Call	Bond Future	1,953.7600	1.9538	1,838.5300	1.8385	(5.898)	0	0	0
2015/09/17	R213	04/02/2016	8.74	Put	Bond Future	3,689.5400	3.6895	3,834.2500	3.8343	3.922	0	0	0
2015/09/17	R213	04/02/2016	8.76	Put	Bond Future	3,600.2700	3.6003	3,742.7300	3.7427	3.957	0	0	0
2015/09/17	R213	04/02/2016	8.75	Put	Bond Future	3,644.7200	3.6447	3,788.3100	3.7883	3.940	0	0	0
2015/09/17	R213	04/02/2016	8.76	Call	Bond Future	1,983.4600	1.9835	1,867.1000	1.8671	(5.867)	0	0	0
2015/09/17	R213	04/02/2016	8.74	Call	Bond Future	1,924.3400	1.9243	1,810.2300	1.8102	(5.930)	0	0	0
2015/09/17	R213	05/05/2016	8.76	Put	Bond Future	4,576.0300	4.5760	4,720.4600	4.7205	3.156	0	0	0
2015/09/17	R213	05/05/2016	8.74	Put	Bond Future	4,663.9700	4.6640	4,810.1600	4.8102	3.134	0	0	0
2015/09/17	R213	05/05/2016			Bond Future	9.0302	84.9418	9.0674	84.6774	0.412	0.0000	0.0000	0
2015/09/17	R213	05/05/2016	8.75	Put	Bond Future	4,619.8600	4.6199	4,765.1600	4.7652	3.145	0	0	0
2015/09/17	R213	05/05/2016	8.74	Call	Bond Future	2,559.4400	2.5594	2,441.2100	2.4412	(4.619)	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
2015/09/17	R213	05/05/2016	8.75	Call	Bond Future	2,589.0800	2.5891	2,469.9600	2.4700	(4.601)	0	0	0
2015/09/17	R213	05/05/2016	8.76	Call	Bond Future	2,618.9100	2.6189	2,498.9200	2.4989	(4.582)	0	0	0
2015/09/17	R214	05/11/2015			Bond Future	9.0531	76.0574	9.0829	75.8252	0.329	0.0000	0.0000	11,693
2015/09/17	R214	05/11/2015	7.99	Put	Bond Future	9,162.0700	9.1621	9,386.6900	9.3867	2.452	0	0	0
2015/09/17	R214	05/11/2015	8.00	Put	Bond Future	9,070.1700	9.0702	9,294.4500	9.2945	2.473	0	0	0
2015/09/17	R214	05/11/2015	8.01	Put	Bond Future	8,978.6300	8.9786	9,202.5400	9.2025	2.494	0	0	0
2015/09/17	R214	05/11/2015	7.99	Call	Bond Future	39.6200	0.0396	32.0100	0.0320	(19.207)	0	0	0
2015/09/17	R214	05/11/2015	8.00	Call	Bond Future	41.7000	0.0417	33.7500	0.0338	(19.065)	0	0	0
2015/09/17	R214	05/11/2015	8.01	Call	Bond Future	43.9700	0.0440	35.6500	0.0356	(18.922)	0	0	0
2015/09/17	R214	04/02/2016			Bond Future	9.1091	77.3345	9.1397	77.0982	0.336	0.0000	0.0000	4,620
2015/09/17	R214	04/02/2016	7.99	Put	Bond Future	9,931.5200	9.9315	10,136.4300	10.1364	2.063	0	0	0
2015/09/17	R214	04/02/2016	8.00	Call	Bond Future	401.2100	0.4012	369.2900	0.3693	(7.956)	0	0	0
2015/09/17	R214	04/02/2016	8.01	Call	Bond Future	410.7000	0.4107	378.1800	0.3782	(7.918)	0	0	0
2015/09/17	R214	04/02/2016	7.99	Call	Bond Future	391.9000	0.3919	360.5700	0.3606	(7.994)	0	0	0
2015/09/17	R214	04/02/2016	8.01	Put	Bond Future	9,762.9900	9.7630	9,966.7100	9.9667	2.087	0	0	0
2015/09/17	R214	04/02/2016	8.00	Put	Bond Future	9,847.0800	9.8471	10,051.4000	10.0514	2.075	0	0	0
2015/09/17	R214	05/05/2016	9.01	Call	Bond Future	3,279.1700	3.2792	3,156.6800	3.1567	(3.735)	0	0	0
2015/09/17	R214	05/05/2016			Bond Future	9.1525	75.4141	9.1841	75.1727	0.345	0.0000	0.0000	0
2015/09/17	R214	05/05/2016	8.99	Call	Bond Future	3,209.7800	3.2098	3,088.8900	3.0889	(3.766)	0	0	0
2015/09/17	R214	05/05/2016	9.00	Call	Bond Future	3,244.3800	3.2444	3,122.6900	3.1227	(3.751)	0	0	0
2015/09/17	R214	05/05/2016	8.99	Put	Bond Future	4,472.9300	4.4729	4,593.4600	4.5935	2.695	0	0	0
2015/09/17	R214	05/05/2016	9.01	Put	Bond Future	4,385.0200	4.3850	4,503.9500	4.5039	2.712	0	0	0
2015/09/17	R214	05/05/2016	9.00	Put	Bond Future	4,428.8100	4.4288	4,548.5400	4.5485	2.703	0	0	0
2015/09/17	R248	05/11/2015	8.01	Put	Bond Future	12,127.1900	12.1272	12,425.5200	12.4255	2.460	0	0	0
2015/09/17	R248	05/11/2015			Bond Future	9.0988	98.0762	9.1286	97.7779	0.327	0.0000	0.0000	48,592
2015/09/17	R248	05/11/2015	8.00	Put	Bond Future	12,250.6500	12.2507	12,548.9800	12.5490	2.435	0	0	0
2015/09/17	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R248	05/11/2015	7.99	Put	Bond Future	12,374.3600	12.3744	12,672.6900	12.6727	2.411	0	0	0
2015/09/17	R248	04/02/2016	8.99	Put	Bond Future	1,673.3900	1.6734	1,976.8900	1.9769	18.137	0	0	0
2015/09/17	R248	04/02/2016			Bond Future	9.1561	99.7230	9.1867	99.4195	0.335	0.0000	0.0000	3,750
2015/09/17	R248	04/02/2016	9.00	Put	Bond Future	1,571.1800	1.5712	1,874.6800	1.8747	19.317	0	0	0
2015/09/17	R248	04/02/2016	9.01	Put	Bond Future	1,469.1600	1.4692	1,772.6600	1.7727	20.658	0	0	0
2015/09/17	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R248	05/05/2016			Bond Future	9.2008	97.0600	9.2324	96.7499	0.344	0.0000	0.0000	0
2015/09/17	R248	05/05/2016	8.99	Put	Bond Future	2,113.1000	2.1131	2,423.2100	2.4232	14.676	0	0	0
2015/09/17	R248	05/05/2016	9.01	Put	Bond Future	1,909.1100	1.9091	2,219.2200	2.2192	16.244	0	0	0
2015/09/17	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R248	05/05/2016	9.00	Put	Bond Future	2,011.0100	2.0110	2,321.1200	2.3211	15.421	0	0	0
2015/09/17	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/17	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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<b>Total</b>											<b>528874</b>	