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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/09/2015 TO 10/09/2015

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
2015/09/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	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
2015/09/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	2025	05/11/2015	123.01	Put	Bond Future	436.4600	0.4365	434.7200	0.4347	(0.399)	0	0	0
2015/09/10	2025	05/11/2015			Bond Future	122.5735	122.5735	122.5753	122.5753	0.001	0.0000	0.0000	544
2015/09/10	2025	05/11/2015	123.00	Put	Bond Future	426.4600	0.4265	424.7200	0.4247	(0.408)	0	0	0
2015/09/10	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2025	05/11/2015	122.99	Put	Bond Future	416.4600	0.4165	414.7200	0.4147	(0.418)	0	0	0
2015/09/10	2025	04/02/2016	126.01	Put	Bond Future	2,582.8800	2.5829	2,582.9800	2.5830	0.004	0	0	0
2015/09/10	2025	04/02/2016			Bond Future	123.4271	123.4271	123.4270	123.4270	0.000	0.0000	0.0000	0
2015/09/10	2025	04/02/2016	126.00	Put	Bond Future	2,572.8800	2.5729	2,572.9800	2.5730	0.004	0	0	0
2015/09/10	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2025	04/02/2016	125.99	Put	Bond Future	2,562.8800	2.5629	2,562.9800	2.5630	0.004	0	0	0
2015/09/10	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2030	05/11/2015			Bond Future	8.8874	95.1101	8.9121	94.9224	0.279	0.0000	0.0000	9,973
2015/09/10	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2030	05/11/2015	8.49	Put	Bond Future	3,084.1500	3.0842	3,271.7700	3.2718	6.083	0	0	0
2015/09/10	2030	05/11/2015	8.51	Put	Bond Future	2,925.5200	2.9255	3,113.1400	3.1131	6.413	0	0	0
2015/09/10	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2030	05/11/2015	8.50	Put	Bond Future	3,004.7900	3.0048	3,192.4100	3.1924	6.244	0	0	0
2015/09/10	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2030	04/02/2016			Bond Future	8.9493	92.7072	8.9750	92.5150	0.288	0.0000	0.0000	400
2015/09/10	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2030	04/02/2016	8.74	Put	Bond Future	1,581.4900	1.5815	1,773.6600	1.7737	12.151	0	0	0
2015/09/10	2030	04/02/2016	8.76	Put	Bond Future	1,428.7100	1.4287	1,620.8800	1.6209	13.451	0	0	0
2015/09/10	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2030	04/02/2016	8.75	Put	Bond Future	1,505.0500	1.5050	1,697.2200	1.6972	12.768	0	0	0
2015/09/10	2032	05/11/2015			Bond Future	8.9723	94.7688	8.9970	94.5683	0.276	0.0000	0.0000	1,579
2015/09/10	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2032	05/11/2015	7.99	Put	Bond Future	8,494.2900	8.4943	8,694.7200	8.6947	2.360	0	0	0
2015/09/10	2032	05/11/2015	8.01	Put	Bond Future	8,310.4500	8.3104	8,510.8800	8.5109	2.412	0	0	0
2015/09/10	2032	05/11/2015	8.00	Put	Bond Future	8,402.3100	8.4023	8,602.7400	8.6027	2.385	0	0	0
2015/09/10	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2032	04/02/2016			Bond Future	9.0336	96.3669	9.0593	96.1617	0.284	0.0000	0.0000	0
2015/09/10	2032	04/02/2016	8.69	Put	Bond Future	2,810.4200	2.8104	3,015.6400	3.0156	7.302	0	0	0
2015/09/10	2032	04/02/2016	8.71	Put	Bond Future	2,643.4800	2.6435	2,848.7000	2.8487	7.763	0	0	0

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2015/09/10	2032	04/02/2016	8.70	Put	Bond Future	2,726.9000	2.7269	2,932.1200	2.9321	7.526	0	0	0
2015/09/10	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2032	05/05/2016			Bond Future	9.0864	93.9241	9.1127	93.7163	0.290	0.0000	0.0000	0
2015/09/10	2032	05/05/2016	8.99	Put	Bond Future	765.8400	0.7658	973.6800	0.9737	27.139	0	0	0
2015/09/10	2032	05/05/2016	9.01	Put	Bond Future	606.1400	0.6061	813.9800	0.8140	34.289	0	0	0
2015/09/10	2032	05/05/2016	9.00	Put	Bond Future	685.9400	0.6859	893.7800	0.8938	30.300	0	0	0
2015/09/10	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2033	05/11/2015			Bond Future	102.8694	102.8694	102.8713	102.8713	0.002	0.0000	0.0000	100
2015/09/10	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2033	05/11/2015	102.40	Call	Bond Future	469.4400	0.4694	471.2500	0.4713	0.386	0	0	0
2015/09/10	2033	05/11/2015	102.41	Call	Bond Future	459.4400	0.4594	461.2500	0.4613	0.394	0	0	0
2015/09/10	2033	05/11/2015	102.39	Call	Bond Future	479.4400	0.4794	481.2500	0.4813	0.378	0	0	0
2015/09/10	2033	04/02/2016	102.40	Call	Bond Future	2,212.4300	2.2124	2,212.5800	2.2126	0.007	0	0	0
2015/09/10	2033	04/02/2016			Bond Future	104.6124	104.6124	104.6126	104.6126	0.000	0.0000	0.0000	0
2015/09/10	2033	04/02/2016	102.41	Call	Bond Future	2,202.4300	2.2024	2,202.5800	2.2026	0.007	0	0	0
2015/09/10	2033	04/02/2016	102.39	Call	Bond Future	2,222.4300	2.2224	2,222.5800	2.2226	0.007	0	0	0
2015/09/10	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2033	05/05/2016			Bond Future	105.4911	105.4911	105.4924	105.4924	0.001	0.0000	0.0000	0
2015/09/10	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2033	05/05/2016	102.40	Call	Bond Future	3,091.0700	3.0911	3,092.4300	3.0924	0.044	0	0	0
2015/09/10	2033	05/05/2016	102.41	Call	Bond Future	3,081.0700	3.0811	3,082.4300	3.0824	0.044	0	0	0
2015/09/10	2033	05/05/2016	102.39	Call	Bond Future	3,101.0700	3.1011	3,102.4300	3.1024	0.044	0	0	0
2015/09/10	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	05/11/2015	7.99	Put	Bond Future	10,407.9000	10.4079	10,538.7300	10.5387	1.257	0	0	0
2015/09/10	2037	05/11/2015	8.01	Put	Bond Future	10,197.3100	10.1973	10,328.1400	10.3281	1.283	0	0	0
2015/09/10	2037	05/11/2015			Bond Future	9.0594	97.1001	9.0740	96.9693	0.161	0.0000	0.0000	51,105
2015/09/10	2037	05/11/2015	8.00	Put	Bond Future	10,302.5200	10.3025	10,433.3500	10.4334	1.270	0	0	0
2015/09/10	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	04/02/2016	8.75	Put	Bond Future	3,342.4900	3.3425	3,476.9200	3.4769	4.022	0	0	0
2015/09/10	2037	04/02/2016			Bond Future	9.1171	94.4803	9.1323	94.3459	0.167	0.0000	0.0000	370
2015/09/10	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	04/02/2016	8.74	Put	Bond Future	3,436.1100	3.4361	3,570.5400	3.5705	3.912	0	0	0
2015/09/10	2037	04/02/2016	8.76	Put	Bond Future	3,249.0000	3.2490	3,383.4300	3.3834	4.138	0	0	0

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2015/09/10	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	05/05/2016	9.00	Put	Bond Future	1,490.4300	1.4904	1,626.1900	1.6262	9.109	0	0	0
2015/09/10	2037	05/05/2016			Bond Future	9.1680	96.1621	9.1835	96.0263	0.169	0.0000	0.0000	0
2015/09/10	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2037	05/05/2016	8.99	Put	Bond Future	1,580.3100	1.5803	1,716.0700	1.7161	8.591	0	0	0
2015/09/10	2037	05/05/2016	9.01	Put	Bond Future	1,400.6800	1.4007	1,536.4400	1.5364	9.692	0	0	0
2015/09/10	2038	05/11/2015			Bond Future	125.7448	125.7448	124.6460	124.6460	(0.874)	0.0000	0.0000	7,020
2015/09/10	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2038	05/11/2015	133.99	Put	Bond Future	8,245.1700	8.2452	9,344.0200	9.3440	13.327	0	0	0
2015/09/10	2038	05/11/2015	134.01	Put	Bond Future	8,265.1700	8.2652	9,364.0200	9.3640	13.295	0	0	0
2015/09/10	2038	05/11/2015	134.00	Put	Bond Future	8,255.1700	8.2552	9,354.0200	9.3540	13.311	0	0	0
2015/09/10	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2038	04/02/2016			Bond Future	126.4993	126.4993	125.3800	125.3800	(0.885)	0.0000	0.0000	0
2015/09/10	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2038	04/02/2016	130.99	Put	Bond Future	4,490.7100	4.4907	5,610.0500	5.6100	24.926	0	0	0
2015/09/10	2038	04/02/2016	131.01	Put	Bond Future	4,510.7100	4.5107	5,630.0500	5.6300	24.815	0	0	0
2015/09/10	2038	04/02/2016	131.00	Put	Bond Future	4,500.7100	4.5007	5,620.0500	5.6200	24.870	0	0	0
2015/09/10	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2044	05/11/2015			Bond Future	9.0922	98.9436	9.1017	98.8502	0.105	0.0000	0.0000	17,486
2015/09/10	2044	05/11/2015	8.24	Put	Bond Future	9,015.4200	9.0154	9,108.8200	9.1088	1.036	0	0	0
2015/09/10	2044	05/11/2015	8.26	Put	Bond Future	8,787.8600	8.7879	8,881.2600	8.8813	1.063	0	0	0
2015/09/10	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2044	05/11/2015	8.25	Put	Bond Future	8,901.5300	8.9015	8,994.9300	8.9949	1.049	0	0	0
2015/09/10	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2044	04/02/2016	8.99	Put	Bond Future	1,540.4900	1.5405	1,637.0000	1.6370	6.265	0	0	0
2015/09/10	2044	04/02/2016			Bond Future	9.1467	96.2298	9.1567	96.1333	0.109	0.0000	0.0000	0
2015/09/10	2044	04/02/2016	9.01	Put	Bond Future	1,341.5700	1.3416	1,438.0800	1.4381	7.194	0	0	0
2015/09/10	2044	04/02/2016	9.00	Put	Bond Future	1,440.9400	1.4409	1,537.4500	1.5375	6.698	0	0	0
2015/09/10	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2044	05/05/2016	8.99	Put	Bond Future	2,000.7600	2.0008	2,097.9500	2.0979	4.858	0	0	0
2015/09/10	2044	05/05/2016			Bond Future	9.1947	97.9427	9.2049	97.8456	0.110	0.0000	0.0000	0
2015/09/10	2044	05/05/2016	9.01	Put	Bond Future	1,802.2000	1.8022	1,899.3900	1.8994	5.393	0	0	0
2015/09/10	2044	05/05/2016	9.00	Put	Bond Future	1,901.3900	1.9014	1,998.5800	1.9986	5.112	0	0	0
2015/09/10	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2046	05/11/2015			Bond Future	125.7143	125.7143	124.6221	124.6221	(0.869)	0.0000	0.0000	6,432
2015/09/10	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
2015/09/10	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2046	05/11/2015	132.99	Put	Bond Future	7,275.6500	7.2757	8,367.9300	8.3679	15.013	0	0	0
2015/09/10	2046	05/11/2015	133.01	Put	Bond Future	7,295.6500	7.2957	8,387.9300	8.3879	14.972	0	0	0
2015/09/10	2046	05/11/2015	133.00	Put	Bond Future	7,285.6500	7.2857	8,377.9300	8.3779	14.992	0	0	0
2015/09/10	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2046	04/02/2016			Bond Future	127.8444	127.8444	126.7319	126.7319	(0.870)	0.0000	0.0000	0
2015/09/10	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2046	04/02/2016	127.99	Put	Bond Future	145.6400	0.1456	1,258.0900	1.2581	763.835	0	0	0
2015/09/10	2046	04/02/2016	128.01	Put	Bond Future	165.6400	0.1656	1,278.0900	1.2781	671.607	0	0	0
2015/09/10	2046	04/02/2016	128.00	Put	Bond Future	155.6400	0.1556	1,268.0900	1.2681	714.758	0	0	0
2015/09/10	2050	05/11/2015			Bond Future	132.6115	132.6115	132.6146	132.6146	0.002	0.0000	0.0000	4,911
2015/09/10	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2050	05/11/2015	144.99	Put	Bond Future	12,378.5300	12.3785	12,375.3900	12.3754	(0.025)	0	0	0
2015/09/10	2050	05/11/2015	145.01	Put	Bond Future	12,398.5300	12.3985	12,395.3900	12.3954	(0.025)	0	0	0
2015/09/10	2050	05/11/2015	145.00	Put	Bond Future	12,388.5300	12.3885	12,385.3900	12.3854	(0.025)	0	0	0
2015/09/10	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2050	04/02/2016			Bond Future	133.3219	133.3219	133.3231	133.3231	0.001	0.0000	0.0000	0
2015/09/10	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2050	04/02/2016	137.99	Put	Bond Future	4,668.1200	4.6681	4,666.8600	4.6669	(0.027)	0	0	0
2015/09/10	2050	04/02/2016	138.01	Put	Bond Future	4,688.1200	4.6881	4,686.8600	4.6869	(0.027)	0	0	0
2015/09/10	2050	04/02/2016	138.00	Put	Bond Future	4,678.1200	4.6781	4,676.8600	4.6769	(0.027)	0	0	0
2015/09/10	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	AL37	05/11/2015			Index Future	462.9550	462.9550	462.3030	462.3030	(0.141)	0.0000	0.0000	3
2015/09/10	AL37	04/02/2016			Index Future	470.7610	470.7610	470.0910	470.0910	(0.142)	0.0000	0.0000	0
2015/09/10	AL7T	05/11/2015			Index Future	543.4320	543.4320	542.3780	542.3780	(0.194)	0.0000	0.0000	1
2015/09/10	AL7T	04/02/2016			Index Future	552.5960	552.5960	551.5150	551.5150	(0.196)	0.0000	0.0000	0
2015/09/10	ALBI	05/11/2015			Index Future	496.8270	496.8270	496.0710	496.0710	(0.152)	0.0000	0.0000	456
2015/09/10	ALBI	04/02/2016			Index Future	505.2040	505.2040	504.4280	504.4280	(0.154)	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
2015/09/10	ALBI	05/05/2016			Index Future	514.1860	514.1860	513.4020	513.4020	(0.152)	0.0000	0.0000	0
2015/09/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/10	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
2015/09/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/10	EL28	05/11/2015	126.99	Put	Bond Future	2,146.8400	2.1468	2,615.1400	2.6151	21.813	0	0	0
2015/09/10	EL28	05/11/2015			Bond Future	124.8432	124.8432	124.3749	124.3749	(0.375)	0.0000	0.0000	0
2015/09/10	EL28	05/11/2015	127.01	Put	Bond Future	2,166.8400	2.1668	2,635.1400	2.6351	21.612	0	0	0
2015/09/10	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	EL28	05/11/2015	127.00	Put	Bond Future	2,156.8400	2.1568	2,625.1400	2.6251	21.712	0	0	0
2015/09/10	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	EL28	04/02/2016	128.99	Put	Bond Future	2,031.2800	2.0313	2,509.4800	2.5095	23.542	0	0	0
2015/09/10	EL28	04/02/2016			Bond Future	126.9587	126.9587	126.4805	126.4805	(0.377)	0.0000	0.0000	0
2015/09/10	EL28	04/02/2016	129.01	Put	Bond Future	2,051.2800	2.0513	2,529.4800	2.5295	23.312	0	0	0
2015/09/10	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	EL28	04/02/2016	129.00	Put	Bond Future	2,041.2800	2.0413	2,519.4800	2.5195	23.426	0	0	0
2015/09/10	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	ES33	05/11/2015	9.00	Put	Bond Future	7,168.4100	7.1684	7,267.9200	7.2679	1.388	0	0	0
2015/09/10	ES33	05/11/2015			Bond Future	9.9642	80.7650	9.9785	80.6655	0.144	0.0000	0.0000	6,441
2015/09/10	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/10	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	ES33	05/11/2015	8.99	Put	Bond Future	7,247.7400	7.2477	7,347.2500	7.3473	1.373	0	0	0
2015/09/10	ES33	05/11/2015	9.01	Put	Bond Future	7,089.1800	7.0892	7,188.6900	7.1887	1.404	0	0	0
2015/09/10	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	ES33	04/02/2016			Bond Future	10.0549	82.1268	10.0698	82.0244	0.149	0.0000	0.0000	0
2015/09/10	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	ES33	04/02/2016	9.99	Put	Bond Future	446.7900	0.4468	549.2100	0.5492	22.924	0	0	0
2015/09/10	ES33	04/02/2016	10.01	Put	Bond Future	308.6600	0.3087	411.0800	0.4111	33.182	0	0	0
2015/09/10	ES33	04/02/2016	10.00	Put	Bond Future	377.6800	0.3777	480.1000	0.4801	27.118	0	0	0
2015/09/10	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	ES33	05/05/2016			Bond Future	10.1356	79.7971	10.1509	79.6937	0.151	0.0000	0.0000	0
2015/09/10	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	ES33	05/05/2016	9.99	Put	Bond Future	993.7900	0.9938	1,097.2000	1.0972	10.406	0	0	0
2015/09/10	ES33	05/05/2016	10.01	Put	Bond Future	856.1500	0.8561	959.5600	0.9596	12.078	0	0	0
2015/09/10	ES33	05/05/2016	10.00	Put	Bond Future	924.9200	0.9249	1,028.3300	1.0283	11.180	0	0	0
2015/09/10	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	GOVI	05/11/2015			GOVI	493.4890	493.4890	492.7240	492.7240	(0.155)	0.0000	0.0000	445
2015/09/10	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	GOVI	05/11/2015	529.99	Put	GOVI	365,010.0000	36.5010	372,660.0000	37.2660	2.096	0	0	0
2015/09/10	GOVI	05/11/2015	530.01	Put	GOVI	365,210.0000	36.5210	372,860.0000	37.2860	2.095	0	0	0
2015/09/10	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	GOVI	05/11/2015	530.00	Put	GOVI	365,110.0000	36.5110	372,760.0000	37.2760	2.095	0	0	0
2015/09/10	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	GOVI	04/02/2016			GOVI	501.8100	501.8100	501.0250	501.0250	(0.156)	0.0000	0.0000	26
2015/09/10	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	GOVI	04/02/2016	511.99	Put	GOVI	101,800.0000	10.1800	109,650.0000	10.9650	7.711	0	0	0
2015/09/10	GOVI	04/02/2016	512.01	Put	GOVI	102,000.0000	10.2000	109,850.0000	10.9850	7.696	0	0	0
2015/09/10	GOVI	04/02/2016	512.00	Put	GOVI	101,900.0000	10.1900	109,750.0000	10.9750	7.704	0	0	0
2015/09/10	GOVI	05/05/2016	518.01	Put	GOVI	72,780.0000	7.2780	80,720.0000	8.0720	10.910	0	0	0
2015/09/10	GOVI	05/05/2016			GOVI	510.7320	510.7320	509.9380	509.9380	(0.155)	0.0000	0.0000	0
2015/09/10	GOVI	05/05/2016	518.00	Put	GOVI	72,680.0000	7.2680	80,620.0000	8.0620	10.925	0	0	0
2015/09/10	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	GOVI	05/05/2016	517.99	Put	GOVI	72,580.0000	7.2580	80,520.0000	8.0520	10.940	0	0	0
2015/09/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/10	IGOV	05/11/2015			Index Future	231.1980	231.1980	230.3990	230.3990	(0.346)	0.0000	0.0000	969
2015/09/10	IGOV	04/02/2016			Index Future	235.1150	235.1150	234.2990	234.2990	(0.347)	0.0000	0.0000	82
2015/09/10	IGOV	05/05/2016			Index Future	239.3130	239.3130	238.4850	238.4850	(0.346)	0.0000	0.0000	0
2015/09/10	ILBI	05/11/2015			Index Future	626.8560	626.8560	624.7210	624.7210	(0.341)	0.0000	0.0000	0
2015/09/10	ILBI	04/02/2016			Index Future	637.5760	637.5760	635.4040	635.4040	(0.341)	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
2015/09/10	IS01	19/12/2016			Interest Rate Swap	100.0323	100.0323	100.0464	100.0464	0.014	0.0000	0.0000	0
2015/09/10	IS02	18/12/2017			Interest Rate Swap	100.3119	100.3119	100.3364	100.3364	0.024	0.0000	0.0000	0
2015/09/10	IS05	17/12/2020			Interest Rate Swap	100.1542	100.1542	100.2433	100.2433	0.089	0.0000	0.0000	0
2015/09/10	IS10	17/12/2025			Interest Rate Swap	101.5968	101.5968	101.7635	101.7635	0.164	0.0000	0.0000	0
2015/09/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/10	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/09/10	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/10	JBAF	18/11/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/09/10	JBAF	15/12/2015			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2015/09/10	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/09/10	JBAF	17/02/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	2,000
2015/09/10	JBAF	16/03/2016			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2015/09/10	JBAF	15/06/2016			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2015/09/10	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/09/10	JBAF	21/12/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2015/09/10	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2015/09/10	JBAF	21/06/2017			Jibar Tradeable Future	7.9100	92.0900	7.9100	92.0900	0.000	0.0000	0.0000	0
2015/09/10	R023	05/11/2015			Bond Future	8.3569	98.2326	8.3920	98.0476	0.420	0.0000	0.0000	14,866
2015/09/10	R023	05/11/2015	7.99	Put	Bond Future	2,394.3800	2.3944	2,526.4000	2.5264	5.514	0	0	0
2015/09/10	R023	05/11/2015	8.01	Put	Bond Future	2,314.1700	2.3142	2,443.7800	2.4438	5.601	0	0	0
2015/09/10	R023	05/11/2015	7.99	Call	Bond Future	433.9000	0.4339	380.8800	0.3809	(12.219)	0	0	0
2015/09/10	R023	05/11/2015	8.00	Put	Bond Future	2,354.1000	2.3541	2,484.9200	2.4849	5.557	0	0	0
2015/09/10	R023	05/11/2015	8.00	Call	Bond Future	447.7100	0.4477	393.4900	0.3935	(12.111)	0	0	0
2015/09/10	R023	05/11/2015	8.01	Call	Bond Future	461.8400	0.4618	406.4100	0.4064	(12.002)	0	0	0
2015/09/10	R023	04/02/2016	8.01	Put	Bond Future	3,044.0600	3.0441	3,170.4900	3.1705	4.153	0	0	0
2015/09/10	R023	04/02/2016			Bond Future	8.4322	99.8890	8.4692	99.6994	0.440	0.0000	0.0000	1,050
2015/09/10	R023	04/02/2016	8.00	Put	Bond Future	3,080.3900	3.0804	3,207.6700	3.2077	4.132	0	0	0
2015/09/10	R023	04/02/2016	8.01	Call	Bond Future	852.5000	0.8525	789.3100	0.7893	(7.412)	0	0	0
2015/09/10	R023	04/02/2016	7.99	Call	Bond Future	820.0500	0.8200	758.5600	0.7586	(7.498)	0	0	0
2015/09/10	R023	04/02/2016	8.00	Call	Bond Future	836.1700	0.8362	773.8300	0.7738	(7.455)	0	0	0
2015/09/10	R023	04/02/2016	7.99	Put	Bond Future	3,116.9700	3.1170	3,245.1000	3.2451	4.111	0	0	0
2015/09/10	R023	05/05/2016			Bond Future	8.4871	97.7370	8.5257	97.5451	0.455	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
2015/09/10	R023	05/05/2016	8.24	Put	Bond Future	2,932.4500	2.9325	3,039.5700	3.0396	3.653	0	0	0
2015/09/10	R023	05/05/2016	8.26	Put	Bond Future	2,874.3100	2.8743	2,980.0600	2.9801	3.679	0	0	0
2015/09/10	R023	05/05/2016	8.24	Call	Bond Future	1,693.9900	1.6940	1,609.1700	1.6092	(5.007)	0	0	0
2015/09/10	R023	05/05/2016	8.25	Put	Bond Future	2,903.2800	2.9033	3,009.7200	3.0097	3.666	0	0	0
2015/09/10	R023	05/05/2016	8.25	Call	Bond Future	1,715.3200	1.7153	1,629.8200	1.6298	(4.984)	0	0	0
2015/09/10	R023	05/05/2016	8.26	Call	Bond Future	1,736.8200	1.7368	1,650.6300	1.6506	(4.963)	0	0	0
2015/09/10	R186	05/11/2015	7.75	Put	Bond Future	6,142.0700	6.1421	6,348.1700	6.3482	3.356	0	0	0
2015/09/10	R186	05/11/2015	8.24	Call	Bond Future	974.2300	0.9742	883.8300	0.8838	(9.279)	0	0	0
2015/09/10	R186	05/11/2015	8.25	Put	Bond Future	2,877.8400	2.8778	3,018.8500	3.0188	4.900	0	0	8,650
2015/09/10	R186	05/11/2015	8.45	Call	Bond Future	1,640.3900	1.6404	1,515.1400	1.5151	(7.635)	0	0	200
2015/09/10	R186	05/11/2015	8.75	Call	Bond Future	2,987.0700	2.9871	2,816.3800	2.8164	(5.714)	0	0	0
2015/09/10	R186	05/11/2015	8.85	Put	Bond Future	754.8600	0.7549	804.8900	0.8049	6.628	0	0	2,283
2015/09/10	R186	05/11/2015			Bond Future	8.4884	118.3442	8.5184	118.1112	0.353	8.5416	8.5416	32,754
2015/09/10	R186	05/11/2015	8.00	Put	Bond Future	4,365.2600	4.3653	4,543.7900	4.5438	4.090	0	0	0
2015/09/10	R186	05/11/2015	9.00	Put	Bond Future	501.8500	0.5019	536.6000	0.5366	6.924	0	0	2,600
2015/09/10	R186	05/11/2015	8.22	Call	Bond Future	922.3500	0.9223	835.1900	0.8352	(9.450)	0	0	0
2015/09/10	R186	05/11/2015	8.24	Put	Bond Future	2,930.9100	2.9309	3,073.5400	3.0735	4.866	0	0	0
2015/09/10	R186	05/11/2015	8.35	Put	Bond Future	2,379.8000	2.3798	2,504.2400	2.5042	5.229	0	0	9,430
2015/09/10	R186	05/11/2015	8.26	Put	Bond Future	2,825.5200	2.8255	2,964.8900	2.9649	4.933	0	0	0
2015/09/10	R186	05/11/2015	8.50	Put	Bond Future	1,741.8100	1.7418	1,841.4000	1.8414	5.718	0	0	4,666
2015/09/10	R186	05/11/2015	8.55	Put	Bond Future	1,561.3700	1.5614	1,652.9100	1.6529	5.863	0	0	4,667
2015/09/10	R186	05/11/2015	7.73	Call	Bond Future	175.0100	0.1750	149.7600	0.1498	(14.428)	0	0	169
2015/09/10	R186	05/11/2015	7.86	Call	Bond Future	290.4300	0.2904	252.8100	0.2528	(12.953)	0	0	674
2015/09/10	R186	05/11/2015	8.35	Call	Bond Future	1,295.2000	1.2952	1,186.6100	1.1866	(8.384)	0	0	843
2015/09/10	R186	05/11/2015	8.00	Call	Bond Future	474.4500	0.4745	419.9500	0.4199	(11.487)	0	0	200
2015/09/10	R186	05/11/2015	8.45	Put	Bond Future	1,939.9200	1.9399	2,047.7000	2.0477	5.556	0	0	6,308
2015/09/10	R186	05/11/2015	8.75	Put	Bond Future	974.7800	0.9748	1,037.1200	1.0371	6.395	0	0	10,200
2015/09/10	R186	05/11/2015	8.85	Call	Bond Future	3,523.5500	3.5236	3,340.5500	3.3406	(5.194)	0	0	0
2015/09/10	R186	05/11/2015	9.00	Call	Bond Future	4,392.0800	4.3921	4,193.8000	4.1938	(4.514)	0	0	0
2015/09/10	R186	05/11/2015	7.73	Put	Bond Future	6,294.3600	6.2944	6,502.1400	6.5021	3.301	0	0	0
2015/09/10	R186	05/11/2015	7.75	Call	Bond Future	189.7400	0.1897	162.8100	0.1628	(14.193)	0	0	1,200
2015/09/10	R186	05/11/2015	7.86	Put	Bond Future	5,329.7300	5.3297	5,525.1400	5.5251	3.666	0	0	0
2015/09/10	R186	05/11/2015	8.25	Call	Bond Future	1,000.8100	1.0008	908.7900	0.9088	(9.195)	0	0	0
2015/09/10	R186	05/11/2015	8.22	Put	Bond Future	3,038.5500	3.0386	3,184.4200	3.1844	4.801	0	0	1,090
2015/09/10	R186	05/11/2015	8.26	Call	Bond Future	1,028.0700	1.0281	934.4100	0.9344	(9.110)	0	0	0
2015/09/10	R186	05/11/2015	8.50	Call	Bond Future	1,832.0800	1.8321	1,698.6400	1.6986	(7.284)	0	0	650
2015/09/10	R186	05/11/2015	8.55	Call	Bond Future	2,039.6300	2.0396	1,898.1400	1.8981	(6.937)	0	0	0
2015/09/10	R186	04/02/2016	7.50	Call	Bond Future	390.8600	0.3909	358.5500	0.3585	(8.266)	0	0	0
2015/09/10	R186	04/02/2016			Bond Future	8.5491	115.0416	8.5805	114.8029	0.367	0.0000	0.0000	5,365
2015/09/10	R186	04/02/2016	8.75	Call	Bond Future	3,591.1600	3.5912	3,440.7500	3.4407	(4.188)	0	0	0
2015/09/10	R186	04/02/2016	7.51	Call	Bond Future	400.1200	0.4001	367.2000	0.3672	(8.228)	0	0	0
2015/09/10	R186	04/02/2016	7.49	Call	Bond Future	381.7800	0.3818	350.0700	0.3501	(8.306)	0	0	0
2015/09/10	R186	04/02/2016	7.50	Put	Bond Future	8,788.7100	8.7887	8,995.0300	8.9950	2.348	0	0	0
2015/09/10	R186	04/02/2016	7.49	Put	Bond Future	8,863.6500	8.8637	9,070.5700	9.0706	2.334	0	0	0
2015/09/10	R186	04/02/2016	8.75	Put	Bond Future	2,073.3900	2.0734	2,161.6100	2.1616	4.255	0	0	6,700
2015/09/10	R186	04/02/2016	7.51	Put	Bond Future	8,714.0300	8.7140	8,919.7400	8.9197	2.361	0	0	0
2015/09/10	R186	05/05/2016			Bond Future	8.5989	117.0887	8.6312	116.8471	0.377	0.0000	0.0000	0

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2015/09/10	R186	05/05/2016	8.34	Call	Bond Future	2,643.1300	2.6431	2,534.0300	2.5340	(4.128)	0	0	0
2015/09/10	R186	05/05/2016	8.35	Call	Bond Future	2,674.8100	2.6748	2,564.8700	2.5649	(4.110)	0	0	0
2015/09/10	R186	05/05/2016	8.33	Call	Bond Future	2,611.6900	2.6117	2,503.4200	2.5034	(4.146)	0	0	0
2015/09/10	R186	05/05/2016	8.35	Put	Bond Future	4,555.2500	4.5552	4,686.9000	4.6869	2.890	0	0	0
2015/09/10	R186	05/05/2016	7.56	Put	Bond Future	9,009.8100	9.0098	9,201.5700	9.2016	2.128	0	0	0
2015/09/10	R186	05/05/2016	8.34	Put	Bond Future	4,600.0200	4.6000	4,732.5100	4.7325	2.880	0	0	0
2015/09/10	R186	05/05/2016	7.56	Call	Bond Future	872.3000	0.8723	822.4700	0.8225	(5.712)	0	0	0
2015/09/10	R186	05/05/2016	8.33	Put	Bond Future	4,645.0900	4.6451	4,778.4100	4.7784	2.870	0	0	0
2015/09/10	R186	04/08/2016	8.51	Put	Bond Future	4,627.1700	4.6272	4,753.2400	4.7532	2.725	0	0	0
2015/09/10	R186	04/08/2016			Bond Future	8.6473	113.9272	8.6817	113.6759	0.398	0.0000	0.0000	0
2015/09/10	R186	04/08/2016	8.50	Put	Bond Future	4,667.2600	4.6673	4,794.0600	4.7941	2.717	0	0	0
2015/09/10	R186	04/08/2016	8.51	Call	Bond Future	3,616.3500	3.6163	3,491.0900	3.4911	(3.464)	0	0	0
2015/09/10	R186	04/08/2016	8.49	Call	Bond Future	3,548.4700	3.5485	3,424.6800	3.4247	(3.489)	0	0	0
2015/09/10	R186	04/08/2016	8.50	Call	Bond Future	3,582.3200	3.5823	3,457.7900	3.4578	(3.476)	0	0	0
2015/09/10	R186	04/08/2016	8.49	Put	Bond Future	4,707.5900	4.7076	4,835.1300	4.8351	2.709	0	0	0
2015/09/10	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R197	05/11/2015			Bond Future	293.0018	293.0018	292.4097	292.4097	(0.202)	0.0000	0.0000	927
2015/09/10	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R197	05/11/2015	294.99	Put	Bond Future	1,988.1600	1.9882	2,580.2500	2.5802	29.781	0	0	0
2015/09/10	R197	05/11/2015	295.01	Put	Bond Future	2,008.1600	2.0082	2,600.2500	2.6002	29.484	0	0	0
2015/09/10	R197	05/11/2015	295.00	Put	Bond Future	1,998.1600	1.9982	2,590.2500	2.5902	29.632	0	0	0
2015/09/10	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R197	04/02/2016			Bond Future	291.6050	291.6050	290.9985	290.9985	(0.208)	0.0000	0.0000	0
2015/09/10	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R197	04/02/2016	296.99	Put	Bond Future	5,385.0000	5.3850	5,991.4600	5.9915	11.262	0	0	0
2015/09/10	R197	04/02/2016	297.01	Put	Bond Future	5,405.0000	5.4050	6,011.4600	6.0115	11.220	0	0	0
2015/09/10	R197	04/02/2016	297.00	Put	Bond Future	5,395.0000	5.3950	6,001.4600	6.0015	11.241	0	0	0
2015/09/10	R202	05/11/2015			Bond Future	238.8122	238.8122	237.4854	237.4854	(0.556)	0.0000	0.0000	53,286
2015/09/10	R202	05/11/2015	245.99	Put	Bond Future	7,177.7800	7.1778	8,504.5700	8.5046	18.485	0	0	0
2015/09/10	R202	05/11/2015	246.01	Put	Bond Future	7,197.7800	7.1978	8,524.5700	8.5246	18.433	0	0	0
2015/09/10	R202	05/11/2015	246.00	Put	Bond Future	7,187.7800	7.1878	8,514.5700	8.5146	18.459	0	0	0
2015/09/10	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R202	04/02/2016			Bond Future	239.4797	239.4797	238.1267	238.1267	(0.565)	0.0000	0.0000	0
2015/09/10	R202	04/02/2016	239.99	Put	Bond Future	510.3300	0.5103	1,863.2900	1.8633	265.115	0	0	0
2015/09/10	R202	04/02/2016	240.01	Put	Bond Future	530.3300	0.5303	1,883.2900	1.8833	255.117	0	0	0
2015/09/10	R202	04/02/2016	240.00	Put	Bond Future	520.3300	0.5203	1,873.2900	1.8733	260.020	0	0	0
2015/09/10	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R203	05/11/2015	5.99	Call	Bond Future	0.2300	0.0002	0.1700	0.0002	(26.087)	0	0	0
2015/09/10	R203	05/11/2015	6.00	Put	Bond Future	2,493.1900	2.4932	2,537.8400	2.5378	1.791	0	0	0

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2015/09/10	R203	05/11/2015			Bond Future	7.4319	102.6406	7.4580	102.5959	0.351	0.0000	0.0000	15,930
2015/09/10	R203	05/11/2015	6.00	Call	Bond Future	0.2400	0.0002	0.1800	0.0002	(25.000)	0	0	0
2015/09/10	R203	05/11/2015	6.01	Call	Bond Future	0.2600	0.0003	0.1900	0.0002	(26.923)	0	0	0
2015/09/10	R203	05/11/2015	5.99	Put	Bond Future	2,510.8700	2.5109	2,555.5200	2.5555	1.778	0	0	0
2015/09/10	R203	05/11/2015	6.01	Put	Bond Future	2,475.5200	2.4755	2,520.1600	2.5202	1.803	0	0	0
2015/09/10	R203	04/02/2016	7.25	Put	Bond Future	588.8600	0.5889	621.1700	0.6212	5.487	0	0	0
2015/09/10	R203	04/02/2016	7.26	Put	Bond Future	578.4100	0.5784	610.4200	0.6104	5.534	0	0	0
2015/09/10	R203	04/02/2016			Bond Future	7.5385	104.3713	7.5700	104.3243	0.419	0.0000	0.0000	0
2015/09/10	R203	04/02/2016	7.26	Call	Bond Future	162.3500	0.1623	147.3700	0.1474	(9.227)	0	0	0
2015/09/10	R203	04/02/2016	7.24	Call	Bond Future	153.1500	0.1531	138.7700	0.1388	(9.389)	0	0	0
2015/09/10	R203	04/02/2016	7.25	Call	Bond Future	157.8200	0.1578	143.1400	0.1431	(9.302)	0	0	0
2015/09/10	R203	04/02/2016	7.24	Put	Bond Future	599.1800	0.5992	631.7900	0.6318	5.442	0	0	0
2015/09/10	R203	05/05/2016	7.25	Put	Bond Future	754.9600	0.7550	784.0100	0.7840	3.848	0	0	0
2015/09/10	R203	05/05/2016			Bond Future	7.5993	102.0581	7.6362	102.0114	0.485	0.0000	0.0000	0
2015/09/10	R203	05/05/2016	7.26	Call	Bond Future	315.6500	0.3157	297.8000	0.2978	(5.655)	0	0	0
2015/09/10	R203	05/05/2016	7.24	Call	Bond Future	305.8500	0.3059	288.3700	0.2884	(5.715)	0	0	0
2015/09/10	R203	05/05/2016	7.25	Call	Bond Future	310.7300	0.3107	293.0600	0.2931	(5.687)	0	0	0
2015/09/10	R203	05/05/2016	7.24	Put	Bond Future	762.8400	0.7628	792.0800	0.7921	3.833	0	0	0
2015/09/10	R203	05/05/2016	7.26	Put	Bond Future	747.1300	0.7471	776.0000	0.7760	3.864	0	0	0
2015/09/10	R204	05/11/2015			Bond Future	7.7714	103.7117	7.8020	103.6283	0.393	0.0000	0.0000	23,871
2015/09/10	R204	05/11/2015	6.25	Call	Bond Future	0.3400	0.0003	0.2400	0.0002	(29.412)	0	0	0
2015/09/10	R204	05/11/2015	6.24	Put	Bond Future	4,290.8700	4.2909	4,374.2200	4.3742	1.942	0	0	0
2015/09/10	R204	05/11/2015	6.26	Put	Bond Future	4,233.4400	4.2334	4,316.7700	4.3168	1.968	0	0	0
2015/09/10	R204	05/11/2015	6.25	Put	Bond Future	4,262.1500	4.2621	4,345.4900	4.3455	1.955	0	0	0
2015/09/10	R204	05/11/2015	6.26	Call	Bond Future	0.3700	0.0004	0.2600	0.0003	(29.730)	0	0	0
2015/09/10	R204	05/11/2015	6.24	Call	Bond Future	0.3200	0.0003	0.2300	0.0002	(28.125)	0	0	0
2015/09/10	R204	04/02/2016	7.50	Call	Bond Future	339.2800	0.3393	311.6800	0.3117	(8.135)	0	0	0
2015/09/10	R204	04/02/2016			Bond Future	7.8626	101.4238	7.8968	101.3374	0.435	0.0000	0.0000	0
2015/09/10	R204	04/02/2016	7.51	Call	Bond Future	347.2000	0.3472	319.1500	0.3191	(8.079)	0	0	0
2015/09/10	R204	04/02/2016	7.49	Put	Bond Future	1,278.8200	1.2788	1,338.0700	1.3381	4.633	0	0	0
2015/09/10	R204	04/02/2016	7.51	Put	Bond Future	1,243.4100	1.2434	1,301.7500	1.3018	4.692	0	0	0
2015/09/10	R204	04/02/2016	7.49	Call	Bond Future	331.4900	0.3315	304.3500	0.3043	(8.187)	0	0	0
2015/09/10	R204	04/02/2016	7.50	Put	Bond Future	1,261.0500	1.2611	1,319.8400	1.3198	4.662	0	0	0
2015/09/10	R204	05/05/2016	7.75	Call	Bond Future	798.4000	0.7984	758.9600	0.7590	(4.940)	0	0	0
2015/09/10	R204	05/05/2016			Bond Future	7.9310	103.2284	7.9683	103.1415	0.471	0.0000	0.0000	0
2015/09/10	R204	05/05/2016	7.76	Call	Bond Future	809.1000	0.8091	769.3300	0.7693	(4.915)	0	0	0
2015/09/10	R204	05/05/2016	7.74	Put	Bond Future	1,233.1900	1.2332	1,280.9000	1.2809	3.869	0	0	0
2015/09/10	R204	05/05/2016	7.76	Put	Bond Future	1,207.4600	1.2075	1,254.5100	1.2545	3.897	0	0	0
2015/09/10	R204	05/05/2016	7.74	Call	Bond Future	788.1000	0.7881	748.9900	0.7490	(4.963)	0	0	0
2015/09/10	R204	05/05/2016	7.75	Put	Bond Future	1,220.1200	1.2201	1,267.5000	1.2675	3.883	0	0	0
2015/09/10	R207	05/11/2015	7.76	Call	Bond Future	362.2500	0.3623	309.5600	0.3096	(14.545)	0	0	0
2015/09/10	R207	05/11/2015			Bond Future	8.0147	99.6375	8.0606	99.4798	0.573	0.0000	0.0000	44,623
2015/09/10	R207	05/11/2015	7.74	Call	Bond Future	340.6600	0.3407	290.2100	0.2902	(14.809)	0	0	0
2015/09/10	R207	05/11/2015	7.50	Call	Bond Future	148.7400	0.1487	121.6200	0.1216	(18.233)	0	0	19
2015/09/10	R207	05/11/2015	7.75	Call	Bond Future	351.3400	0.3513	299.7700	0.2998	(14.678)	0	0	0
2015/09/10	R207	05/11/2015	7.43	Call	Bond Future	112.9000	0.1129	91.0900	0.0911	(19.318)	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
2015/09/10	R207	05/11/2015	7.74	Put	Bond Future	1,290.4200		1.2904	1,397.6800	1.3977	8.312	0	0	0
2015/09/10	R207	05/11/2015	7.43	Put	Bond Future	2,148.2400		2.1482	2,284.1400	2.2841	6.326	0	0	0
2015/09/10	R207	05/11/2015	7.76	Put	Bond Future	1,242.4700		1.2425	1,347.4900	1.3475	8.453	0	0	0
2015/09/10	R207	05/11/2015	7.50	Put	Bond Future	1,937.6800		1.9377	2,068.2700	2.0683	6.740	0	0	0
2015/09/10	R207	05/11/2015	7.75	Put	Bond Future	1,266.3200		1.2663	1,372.4600	1.3725	8.382	0	0	0
2015/09/10	R207	04/02/2016	7.49	Put	Bond Future	2,308.0500		2.3081	2,434.4200	2.4344	5.475	0	0	0
2015/09/10	R207	04/02/2016	7.27	Put	Bond Future	2,914.8600		2.9149	3,054.0400	3.0540	4.775	0	0	0
2015/09/10	R207	04/02/2016			Bond Future	8.0999		97.6759	8.1497	97.5141	0.615	0.0000	0.0000	0
2015/09/10	R207	04/02/2016	7.51	Put	Bond Future	2,256.1600		2.2562	2,381.2100	2.3812	5.543	0	0	0
2015/09/10	R207	04/02/2016	7.27	Call	Bond Future	167.8300		0.1678	145.1500	0.1452	(13.514)	0	0	43
2015/09/10	R207	04/02/2016	7.50	Call	Bond Future	305.6600		0.3057	269.5100	0.2695	(11.827)	0	0	19
2015/09/10	R207	04/02/2016	7.51	Call	Bond Future	313.1300		0.3131	276.3200	0.2763	(11.756)	0	0	0
2015/09/10	R207	04/02/2016	7.49	Call	Bond Future	298.3200		0.2983	262.8300	0.2628	(11.897)	0	0	0
2015/09/10	R207	04/02/2016	7.50	Put	Bond Future	2,282.0300		2.2820	2,407.7400	2.4077	5.509	0	0	0
2015/09/10	R207	05/05/2016	7.86	Put	Bond Future	1,881.0400		1.8810	1,979.0800	1.9791	5.212	0	0	0
2015/09/10	R207	05/05/2016			Bond Future	8.1715		99.4141	8.2249	99.2504	0.653	0.0000	0.0000	0
2015/09/10	R207	05/05/2016	7.85	Put	Bond Future	1,899.7100		1.8997	1,998.3500	1.9984	5.192	0	0	0
2015/09/10	R207	05/05/2016	7.56	Put	Bond Future	2,492.6000		2.4926	2,607.8500	2.6079	4.624	0	0	0
2015/09/10	R207	05/05/2016	7.84	Put	Bond Future	1,918.5100		1.9185	2,017.7400	2.0177	5.172	0	0	0
2015/09/10	R207	05/05/2016	7.56	Call	Bond Future	592.0200		0.5920	543.5800	0.5436	(8.182)	0	0	43
2015/09/10	R207	05/05/2016	7.85	Call	Bond Future	906.0700		0.9061	841.0200	0.8410	(7.179)	0	0	0
2015/09/10	R207	05/05/2016	7.86	Call	Bond Future	918.4900		0.9185	852.8400	0.8528	(7.148)	0	0	0
2015/09/10	R207	05/05/2016	7.84	Call	Bond Future	893.7600		0.8938	829.3000	0.8293	(7.212)	0	0	0
2015/09/10	R207	04/08/2016			Bond Future	8.2435		97.5874	8.3029	97.4163	0.721	0.0000	0.0000	0
2015/09/10	R207	04/08/2016	7.99	Put	Bond Future	1,906.8400		1.9068	2,003.5400	2.0035	5.071	0	0	0
2015/09/10	R207	04/08/2016	8.01	Put	Bond Future	1,874.4800		1.8745	1,970.1300	1.9701	5.103	0	0	0
2015/09/10	R207	04/08/2016	8.00	Put	Bond Future	1,890.6200		1.8906	1,986.7900	1.9868	5.087	0	0	0
2015/09/10	R207	04/08/2016	8.01	Call	Bond Future	1,198.4700		1.1985	1,123.0100	1.1230	(6.296)	0	0	0
2015/09/10	R207	04/08/2016	7.99	Call	Bond Future	1,172.6500		1.1727	1,098.2400	1.0982	(6.345)	0	0	0
2015/09/10	R207	04/08/2016	8.00	Call	Bond Future	1,185.5200		1.1855	1,110.5800	1.1106	(6.321)	0	0	0
2015/09/10	R208	05/11/2015			Bond Future	8.1490		94.7404	8.1895	94.5734	0.496	0.0000	0.0000	40,314
2015/09/10	R208	05/11/2015	7.74	Put	Bond Future	1,980.8900		1.9809	2,107.6400	2.1076	6.399	0	0	0
2015/09/10	R208	05/11/2015	8.48	Call	Bond Future	1,729.0000		1.7290	1,602.0300	1.6020	(7.344)	0	0	0
2015/09/10	R208	05/11/2015	7.75	Call	Bond Future	280.6800		0.2807	239.4100	0.2394	(14.704)	0	0	0
2015/09/10	R208	05/11/2015	7.76	Call	Bond Future	290.3000		0.2903	247.9800	0.2480	(14.578)	0	0	0
2015/09/10	R208	05/11/2015	7.74	Call	Bond Future	271.3100		0.2713	231.0600	0.2311	(14.835)	0	0	0
2015/09/10	R208	05/11/2015	8.48	Put	Bond Future	372.6800		0.3727	412.7100	0.4127	10.741	0	0	2,200
2015/09/10	R208	05/11/2015	7.76	Put	Bond Future	1,915.4200		1.9154	2,040.1000	2.0401	6.509	0	0	0
2015/09/10	R208	05/11/2015	7.75	Put	Bond Future	1,948.0200		1.9480	2,073.7500	2.0738	6.454	0	0	0
2015/09/10	R208	04/02/2016			Bond Future	8.2251		96.3381	8.2683	96.1668	0.525	0.0000	0.0000	0
2015/09/10	R208	04/02/2016	7.74	Put	Bond Future	2,470.2400		2.4702	2,592.6600	2.5927	4.956	0	0	0
2015/09/10	R208	04/02/2016	7.76	Put	Bond Future	2,411.4900		2.4115	2,532.3800	2.5324	5.013	0	0	0
2015/09/10	R208	04/02/2016	7.75	Put	Bond Future	2,440.7600		2.4408	2,562.4300	2.5624	4.985	0	0	0
2015/09/10	R208	04/02/2016	7.76	Call	Bond Future	542.5300		0.5425	492.1600	0.4922	(9.284)	0	0	0
2015/09/10	R208	04/02/2016	7.74	Call	Bond Future	519.9100		0.5199	471.0700	0.4711	(9.394)	0	0	0
2015/09/10	R208	04/02/2016	7.75	Call	Bond Future	531.1300		0.5311	481.5400	0.4815	(9.337)	0	0	0
2015/09/10	R208	05/05/2016	7.99	Call	Bond Future	1,179.2300		1.1792	1,107.4500	1.1075	(6.087)	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
2015/09/10	R208	05/05/2016	8.00	Put	Bond Future	2,292.3200	2.2923	2,393.2500	2.3932	4.403	0	0	0
2015/09/10	R208	05/05/2016			Bond Future	8.2862	94.6505	8.3317	94.4772	0.550	0.0000	0.0000	0
2015/09/10	R208	05/05/2016	8.00	Call	Bond Future	1,194.7800	1.1948	1,122.3800	1.1224	(6.060)	0	0	0
2015/09/10	R208	05/05/2016	8.01	Call	Bond Future	1,210.4700	1.2105	1,137.4500	1.1375	(6.032)	0	0	0
2015/09/10	R208	05/05/2016	7.99	Put	Bond Future	2,315.4000	2.3154	2,416.9500	2.4169	4.386	0	0	0
2015/09/10	R208	05/05/2016	8.01	Put	Bond Future	2,269.3900	2.2694	2,369.7000	2.3697	4.420	0	0	0
2015/09/10	R209	05/11/2015	7.99	Put	Bond Future	8,126.2700	8.1263	8,226.9000	8.2269	1.238	0	0	0
2015/09/10	R209	05/11/2015	9.25	Call	Bond Future	2,906.0400	2.9060	2,818.9100	2.8189	(2.998)	0	0	0
2015/09/10	R209	05/11/2015			Bond Future	8.9920	75.2689	9.0066	75.1604	0.162	0.0000	0.0000	24,850
2015/09/10	R209	05/11/2015	8.01	Put	Bond Future	7,959.9700	7.9600	8,060.0300	8.0600	1.257	0	0	0
2015/09/10	R209	05/11/2015	9.16	Put	Bond Future	1,258.9000	1.2589	1,285.2900	1.2853	2.096	0	0	0
2015/09/10	R209	05/11/2015	7.99	Call	Bond Future	74.2000	0.0742	66.4100	0.0664	(10.499)	0	0	0
2015/09/10	R209	05/11/2015	8.00	Put	Bond Future	8,042.9100	8.0429	8,143.2700	8.1433	1.248	0	0	0
2015/09/10	R209	05/11/2015	9.25	Put	Bond Future	1,025.1000	1.0251	1,046.3900	1.0464	2.077	0	0	900
2015/09/10	R209	05/11/2015	8.50	Put	Bond Future	4,315.0700	4.3151	4,389.9800	4.3900	1.736	0	0	0
2015/09/10	R209	05/11/2015	9.00	Put	Bond Future	1,773.2500	1.7732	1,810.2500	1.8103	2.087	0	0	500
2015/09/10	R209	05/11/2015	8.00	Call	Bond Future	77.5100	0.0775	69.4500	0.0695	(10.399)	0	0	0
2015/09/10	R209	05/11/2015	8.01	Call	Bond Future	81.1000	0.0811	72.7400	0.0727	(10.308)	0	0	0
2015/09/10	R209	05/11/2015	9.16	Call	Bond Future	2,491.9500	2.4919	2,409.9200	2.4099	(3.292)	0	0	0
2015/09/10	R209	05/11/2015	8.50	Call	Bond Future	516.1700	0.5162	482.6600	0.4827	(6.492)	0	0	900
2015/09/10	R209	05/11/2015	9.00	Call	Bond Future	1,832.4700	1.8325	1,761.0500	1.7610	(3.897)	0	0	0
2015/09/10	R209	04/02/2016	8.74	Call	Bond Future	1,872.2800	1.8723	1,819.6800	1.8197	(2.809)	0	0	0
2015/09/10	R209	04/02/2016	8.75	Put	Bond Future	4,123.8900	4.1239	4,182.2000	4.1822	1.414	0	0	0
2015/09/10	R209	04/02/2016			Bond Future	9.0455	76.5382	9.0607	76.4268	0.168	0.0000	0.0000	400
2015/09/10	R209	04/02/2016	8.75	Call	Bond Future	1,900.8900	1.9009	1,847.8000	1.8478	(2.793)	0	0	0
2015/09/10	R209	04/02/2016	8.76	Call	Bond Future	1,929.7600	1.9298	1,876.1900	1.8762	(2.776)	0	0	0
2015/09/10	R209	04/02/2016	9.52	Put	Bond Future	1,496.0400	1.4960	1,521.3300	1.5213	1.690	0	0	2,200
2015/09/10	R209	04/02/2016	8.74	Put	Bond Future	4,172.2600	4.1723	4,231.0600	4.2311	1.409	0	0	0
2015/09/10	R209	04/02/2016	8.76	Put	Bond Future	4,075.8900	4.0759	4,133.7200	4.1337	1.419	0	0	0
2015/09/10	R209	04/02/2016	9.52	Call	Bond Future	4,865.6100	4.8656	4,779.5000	4.7795	(1.770)	0	0	0
2015/09/10	R209	05/05/2016			Bond Future	9.0913	74.7504	9.1067	74.6378	0.170	0.0000	0.0000	0
2015/09/10	R209	05/05/2016	9.00	Call	Bond Future	3,320.7200	3.3207	3,257.6600	3.2577	(1.899)	0	0	0
2015/09/10	R209	05/05/2016	8.99	Put	Bond Future	4,030.0800	4.0301	4,079.9900	4.0800	1.238	0	0	0
2015/09/10	R209	05/05/2016	9.01	Put	Bond Future	3,950.7400	3.9507	3,999.9100	3.9999	1.245	0	0	0
2015/09/10	R209	05/05/2016	9.00	Put	Bond Future	3,990.2600	3.9903	4,039.8000	4.0398	1.242	0	0	0
2015/09/10	R209	05/05/2016	9.01	Call	Bond Future	3,355.0200	3.3550	3,291.5900	3.2916	(1.891)	0	0	0
2015/09/10	R209	05/05/2016	8.99	Call	Bond Future	3,286.6100	3.2866	3,223.9200	3.2239	(1.907)	0	0	0
2015/09/10	R210	05/11/2015			Bond Future	178.9234	178.9234	178.2522	178.2522	(0.375)	0.0000	0.0000	2,298
2015/09/10	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R210	05/11/2015	181.99	Put	Bond Future	3,066.6400	3.0666	3,737.7800	3.7378	21.885	0	0	0
2015/09/10	R210	05/11/2015	182.01	Put	Bond Future	3,086.6400	3.0866	3,757.7800	3.7578	21.743	0	0	0
2015/09/10	R210	05/11/2015	182.00	Put	Bond Future	3,076.6400	3.0766	3,747.7800	3.7478	21.814	0	0	0
2015/09/10	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R210	04/02/2016	184.99	Put	Bond Future	3,034.8900	3.0349	3,720.0800	3.7201	22.577	0	0	0
2015/09/10	R210	04/02/2016			Bond Future	181.9551	181.9551	181.2699	181.2699	(0.377)	0.0000	0.0000	0

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2015/09/10	R210	04/02/2016	185.01	Put	Bond Future	3,054.8900	3.0549	3,740.0800	3.7401	22.429	0	0	0
2015/09/10	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R210	04/02/2016	185.00	Put	Bond Future	3,044.8900	3.0449	3,730.0800	3.7301	22.503	0	0	0
2015/09/10	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R211	05/11/2015			Bond Future	135.9111	135.9111	135.9104	135.9104	(0.001)	0.0000	0.0000	0
2015/09/10	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R211	05/11/2015	134.99	Call	Bond Future	921.0800	0.9211	920.3900	0.9204	(0.075)	0	0	0
2015/09/10	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R211	05/11/2015	135.00	Call	Bond Future	911.0800	0.9111	910.3900	0.9104	(0.076)	0	0	0
2015/09/10	R211	05/11/2015	135.01	Call	Bond Future	901.0800	0.9011	900.3900	0.9004	(0.077)	0	0	0
2015/09/10	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R211	04/02/2016			Bond Future	136.5158	136.5158	136.5130	136.5130	(0.002)	0.0000	0.0000	1,120
2015/09/10	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R211	04/02/2016	138.99	Put	Bond Future	2,474.2200	2.4742	2,476.9600	2.4770	0.111	0	0	0
2015/09/10	R211	04/02/2016	139.01	Put	Bond Future	2,494.2200	2.4942	2,496.9600	2.4970	0.110	0	0	0
2015/09/10	R211	04/02/2016	139.00	Put	Bond Future	2,484.2200	2.4842	2,486.9600	2.4870	0.110	0	0	0
2015/09/10	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R212	05/11/2015			Bond Future	141.1919	141.1919	140.8644	140.8644	(0.232)	0.0000	0.0000	928
2015/09/10	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R212	05/11/2015	145.99	Put	Bond Future	4,798.1100	4.7981	5,125.5800	5.1256	6.825	0	0	0
2015/09/10	R212	05/11/2015	146.01	Put	Bond Future	4,818.1100	4.8181	5,145.5800	5.1456	6.797	0	0	0
2015/09/10	R212	05/11/2015	146.00	Put	Bond Future	4,808.1100	4.8081	5,135.5800	5.1356	6.811	0	0	0
2015/09/10	R212	04/02/2016			Bond Future	141.7203	141.7203	141.3852	141.3852	(0.236)	0.0000	0.0000	0
2015/09/10	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R212	04/02/2016	145.99	Put	Bond Future	4,269.6900	4.2697	4,604.8000	4.6048	7.849	0	0	0
2015/09/10	R212	04/02/2016	146.01	Put	Bond Future	4,289.6900	4.2897	4,624.8000	4.6248	7.812	0	0	0
2015/09/10	R212	04/02/2016	146.00	Put	Bond Future	4,279.6900	4.2797	4,614.8000	4.6148	7.830	0	0	0
2015/09/10	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R213	05/11/2015	7.76	Call	Bond Future	35.5100	0.0355	29.8000	0.0298	(16.080)	0	0	0
2015/09/10	R213	05/11/2015			Bond Future	8.9176	85.5090	8.9423	85.3282	0.277	0.0000	0.0000	21,426
2015/09/10	R213	05/11/2015	7.74	Call	Bond Future	32.2600	0.0323	26.9900	0.0270	(16.336)	0	0	0
2015/09/10	R213	05/11/2015	7.75	Call	Bond Future	33.8500	0.0338	28.3600	0.0284	(16.219)	0	0	0
2015/09/10	R213	05/11/2015	7.74	Put	Bond Future	9,310.3100	9.3103	9,485.7900	9.4858	1.885	0	0	0
2015/09/10	R213	05/11/2015	7.76	Put	Bond Future	9,144.3300	9.1443	9,319.3700	9.3194	1.914	0	0	0
2015/09/10	R213	05/11/2015	7.75	Put	Bond Future	9,227.2300	9.2272	9,402.4900	9.4025	1.899	0	0	0
2015/09/10	R213	04/02/2016			Bond Future	8.9803	86.9508	9.0060	86.7657	0.286	0.0000	0.0000	450
2015/09/10	R213	04/02/2016	8.75	Call	Bond Future	2,001.3300	2.0013	1,915.7100	1.9157	(4.278)	0	0	0
2015/09/10	R213	04/02/2016	8.74	Put	Bond Future	3,731.1200	3.7311	3,831.4000	3.8314	2.688	0	0	0
2015/09/10	R213	04/02/2016	8.76	Put	Bond Future	3,642.3500	3.6424	3,741.0300	3.7410	2.709	0	0	0
2015/09/10	R213	04/02/2016	8.75	Put	Bond Future	3,686.4400	3.6864	3,785.9300	3.7859	2.699	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
2015/09/10	R213	04/02/2016	8.76	Call	Bond Future	2,031.3900	2.0314	1,944.9600	1.9450	(4.255)	0	0	0
2015/09/10	R213	04/02/2016	8.74	Call	Bond Future	1,971.7700	1.9718	1,886.9400	1.8869	(4.302)	0	0	0
2015/09/10	R213	05/05/2016	8.76	Put	Bond Future	4,628.7500	4.6288	4,728.3300	4.7283	2.151	0	0	0
2015/09/10	R213	05/05/2016	8.74	Put	Bond Future	4,716.4400	4.7164	4,817.2600	4.8173	2.138	0	0	0
2015/09/10	R213	05/05/2016			Bond Future	9.0292	84.9488	9.0556	84.7614	0.292	0.0000	0.0000	0
2015/09/10	R213	05/05/2016	8.75	Put	Bond Future	4,672.4500	4.6725	4,772.6500	4.7726	2.144	0	0	0
2015/09/10	R213	05/05/2016	8.74	Call	Bond Future	2,618.9000	2.6189	2,532.3000	2.5323	(3.307)	0	0	0
2015/09/10	R213	05/05/2016	8.75	Call	Bond Future	2,648.6600	2.6487	2,561.4400	2.5614	(3.293)	0	0	0
2015/09/10	R213	05/05/2016	8.76	Call	Bond Future	2,678.6200	2.6786	2,590.7800	2.5908	(3.279)	0	0	0
2015/09/10	R214	05/11/2015			Bond Future	9.0220	76.3010	9.0366	76.1863	0.162	0.0000	0.0000	11,693
2015/09/10	R214	05/11/2015	7.99	Put	Bond Future	8,946.4000	8.9464	9,053.7600	9.0538	1.200	0	0	0
2015/09/10	R214	05/11/2015	8.00	Put	Bond Future	8,855.5500	8.8555	8,962.6300	8.9626	1.209	0	0	0
2015/09/10	R214	05/11/2015	8.01	Put	Bond Future	8,765.1200	8.7651	8,871.9100	8.8719	1.218	0	0	0
2015/09/10	R214	05/11/2015	7.99	Call	Bond Future	67.4900	0.0675	60.2100	0.0602	(10.787)	0	0	0
2015/09/10	R214	05/11/2015	8.00	Call	Bond Future	70.6200	0.0706	63.0600	0.0631	(10.705)	0	0	0
2015/09/10	R214	05/11/2015	8.01	Call	Bond Future	74.0000	0.0740	66.1500	0.0662	(10.608)	0	0	0
2015/09/10	R214	04/02/2016			Bond Future	9.0764	77.5876	9.0916	77.4698	0.167	0.0000	0.0000	4,620
2015/09/10	R214	04/02/2016	7.99	Put	Bond Future	9,745.2700	9.7453	9,842.9100	9.8429	1.002	0	0	0
2015/09/10	R214	04/02/2016	8.00	Call	Bond Future	469.1200	0.4691	448.6500	0.4487	(4.363)	0	0	0
2015/09/10	R214	04/02/2016	8.01	Call	Bond Future	479.6900	0.4797	458.8600	0.4589	(4.342)	0	0	0
2015/09/10	R214	04/02/2016	7.99	Call	Bond Future	458.7400	0.4587	438.6200	0.4386	(4.386)	0	0	0
2015/09/10	R214	04/02/2016	8.01	Put	Bond Future	9,578.8900	9.5789	9,675.8200	9.6758	1.012	0	0	0
2015/09/10	R214	04/02/2016	8.00	Put	Bond Future	9,661.9000	9.6619	9,759.1900	9.7592	1.007	0	0	0
2015/09/10	R214	05/05/2016	9.01	Call	Bond Future	3,461.1700	3.4612	3,394.9800	3.3950	(1.912)	0	0	0
2015/09/10	R214	05/05/2016			Bond Future	9.1189	75.6726	9.1344	75.5535	0.170	0.0000	0.0000	0
2015/09/10	R214	05/05/2016	8.99	Call	Bond Future	3,390.0200	3.3900	3,324.6100	3.3246	(1.929)	0	0	0
2015/09/10	R214	05/05/2016	9.00	Call	Bond Future	3,425.5000	3.4255	3,359.7000	3.3597	(1.921)	0	0	0
2015/09/10	R214	05/05/2016	8.99	Put	Bond Future	4,394.6600	4.3947	4,448.3500	4.4483	1.222	0	0	0
2015/09/10	R214	05/05/2016	9.01	Put	Bond Future	4,308.5100	4.3085	4,361.4200	4.3614	1.228	0	0	0
2015/09/10	R214	05/05/2016	9.00	Put	Bond Future	4,351.4200	4.3514	4,404.7200	4.4047	1.225	0	0	0
2015/09/10	R248	05/11/2015	8.01	Put	Bond Future	11,917.6200	11.9176	12,013.5000	12.0135	0.805	0	0	0
2015/09/10	R248	05/11/2015			Bond Future	9.0779	98.2858	9.0875	98.1899	0.105	0.0000	0.0000	48,592
2015/09/10	R248	05/11/2015	8.00	Put	Bond Future	12,041.0800	12.0411	12,136.9600	12.1370	0.796	0	0	0
2015/09/10	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R248	05/11/2015	7.99	Put	Bond Future	12,164.7900	12.1648	12,260.6700	12.2607	0.788	0	0	0
2015/09/10	R248	04/02/2016	8.99	Put	Bond Future	1,453.3400	1.4533	1,552.2900	1.5523	6.808	0	0	0
2015/09/10	R248	04/02/2016			Bond Future	9.1339	99.9430	9.1439	99.8441	0.109	0.0000	0.0000	250
2015/09/10	R248	04/02/2016	9.00	Put	Bond Future	1,351.1300	1.3511	1,450.0800	1.4501	7.323	0	0	0
2015/09/10	R248	04/02/2016	9.01	Put	Bond Future	1,249.1100	1.2491	1,348.0600	1.3481	7.922	0	0	0
2015/09/10	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R248	05/05/2016			Bond Future	9.1780	97.2851	9.1881	97.1855	0.110	0.0000	0.0000	0
2015/09/10	R248	05/05/2016	8.99	Put	Bond Future	1,887.9700	1.8880	1,987.5900	1.9876	5.277	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
2015/09/10	R248	05/05/2016	9.01	Put	Bond Future	1,683.9800	1.6840	1,783.6000	1.7836	5.916	0	0	0
2015/09/10	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R248	05/05/2016	9.00	Put	Bond Future	1,785.8800	1.7859	1,885.5000	1.8855	5.578	0	0	0
2015/09/10	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/10	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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