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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/09/2015 TO 14/09/2015

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
2015/09/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	2025	05/11/2015	123.01	Put	Bond Future	433.0800	0.4331	431.5400	0.4315	(0.356)	0	0	0
2015/09/14	2025	05/11/2015			Bond Future	122.5769	122.5769	122.5785	122.5785	0.001	0.0000	0.0000	544
2015/09/14	2025	05/11/2015	123.00	Put	Bond Future	423.0800	0.4231	421.5400	0.4215	(0.364)	0	0	0
2015/09/14	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2025	05/11/2015	122.99	Put	Bond Future	413.0800	0.4131	411.5400	0.4115	(0.373)	0	0	0
2015/09/14	2025	04/02/2016	126.01	Put	Bond Future	2,581.2600	2.5813	2,582.7800	2.5828	0.059	0	0	0
2015/09/14	2025	04/02/2016			Bond Future	123.4287	123.4287	123.4272	123.4272	(0.001)	0.0000	0.0000	0
2015/09/14	2025	04/02/2016	126.00	Put	Bond Future	2,571.2600	2.5713	2,572.7800	2.5728	0.059	0	0	0
2015/09/14	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2025	04/02/2016	125.99	Put	Bond Future	2,561.2600	2.5613	2,562.7800	2.5628	0.059	0	0	0
2015/09/14	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2030	05/11/2015			Bond Future	8.8961	95.0438	8.9464	94.6641	0.565	0.0000	0.0000	9,973
2015/09/14	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2030	05/11/2015	8.49	Put	Bond Future	3,150.4100	3.1504	3,530.1500	3.5301	12.054	0	0	0
2015/09/14	2030	05/11/2015	8.51	Put	Bond Future	2,991.7800	2.9918	3,371.5200	3.3715	12.693	0	0	0
2015/09/14	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2030	05/11/2015	8.50	Put	Bond Future	3,071.0500	3.0711	3,450.7900	3.4508	12.365	0	0	0
2015/09/14	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2030	04/02/2016			Bond Future	8.9585	92.6383	9.0107	92.2499	0.583	0.0000	0.0000	400
2015/09/14	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2030	04/02/2016	8.74	Put	Bond Future	1,650.3800	1.6504	2,038.7300	2.0387	23.531	0	0	0
2015/09/14	2030	04/02/2016	8.76	Put	Bond Future	1,497.6000	1.4976	1,885.9500	1.8859	25.931	0	0	0
2015/09/14	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2030	04/02/2016	8.75	Put	Bond Future	1,573.9400	1.5739	1,962.2900	1.9623	24.674	0	0	0
2015/09/14	2032	05/11/2015			Bond Future	8.9810	94.6983	9.0312	94.2925	0.559	0.0000	0.0000	1,579
2015/09/14	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2032	05/11/2015	7.99	Put	Bond Future	8,564.7900	8.5648	8,970.5500	8.9705	4.738	0	0	0
2015/09/14	2032	05/11/2015	8.01	Put	Bond Future	8,380.9500	8.3810	8,786.7100	8.7867	4.841	0	0	0
2015/09/14	2032	05/11/2015	8.00	Put	Bond Future	8,472.8100	8.4728	8,878.5700	8.8786	4.789	0	0	0
2015/09/14	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2032	04/02/2016			Bond Future	9.0428	96.2936	9.0948	95.8788	0.576	0.0000	0.0000	0
2015/09/14	2032	04/02/2016	8.69	Put	Bond Future	2,883.7000	2.8837	3,298.5000	3.2985	14.384	0	0	0
2015/09/14	2032	04/02/2016	8.71	Put	Bond Future	2,716.7600	2.7168	3,131.5600	3.1316	15.268	0	0	0

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2015/09/14	2032	04/02/2016	8.70	Put	Bond Future	2,800.1800	2.8002	3,214.9800	3.2150	14.813	0	0	0
2015/09/14	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2032	05/05/2016			Bond Future	9.0959	93.8490	9.1495	93.4272	0.590	0.0000	0.0000	0
2015/09/14	2032	05/05/2016	8.99	Put	Bond Future	840.9300	0.8409	1,262.8100	1.2628	50.168	0	0	0
2015/09/14	2032	05/05/2016	9.01	Put	Bond Future	681.2300	0.6812	1,103.1100	1.1031	61.929	0	0	0
2015/09/14	2032	05/05/2016	9.00	Put	Bond Future	761.0300	0.7610	1,182.9100	1.1829	55.435	0	0	0
2015/09/14	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2033	05/11/2015			Bond Future	102.8729	102.8729	102.8744	102.8744	0.001	0.0000	0.0000	100
2015/09/14	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2033	05/11/2015	102.40	Call	Bond Future	472.9100	0.4729	474.4200	0.4744	0.319	0	0	0
2015/09/14	2033	05/11/2015	102.41	Call	Bond Future	462.9100	0.4629	464.4200	0.4644	0.326	0	0	0
2015/09/14	2033	05/11/2015	102.39	Call	Bond Future	482.9100	0.4829	484.4200	0.4844	0.313	0	0	0
2015/09/14	2033	04/02/2016	102.40	Call	Bond Future	2,214.3900	2.2144	2,213.4900	2.2135	(0.041)	0	0	0
2015/09/14	2033	04/02/2016			Bond Future	104.6144	104.6144	104.6135	104.6135	(0.001)	0.0000	0.0000	0
2015/09/14	2033	04/02/2016	102.41	Call	Bond Future	2,204.3900	2.2044	2,203.4900	2.2035	(0.041)	0	0	0
2015/09/14	2033	04/02/2016	102.39	Call	Bond Future	2,224.3900	2.2244	2,223.4900	2.2235	(0.040)	0	0	0
2015/09/14	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2033	05/05/2016			Bond Future	105.4929	105.4929	105.4920	105.4920	(0.001)	0.0000	0.0000	0
2015/09/14	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2033	05/05/2016	102.40	Call	Bond Future	3,092.8800	3.0929	3,091.9700	3.0920	(0.029)	0	0	0
2015/09/14	2033	05/05/2016	102.41	Call	Bond Future	3,082.8800	3.0829	3,081.9700	3.0820	(0.030)	0	0	0
2015/09/14	2033	05/05/2016	102.39	Call	Bond Future	3,102.8800	3.1029	3,101.9700	3.1020	(0.029)	0	0	0
2015/09/14	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	05/11/2015	7.99	Put	Bond Future	10,441.4400	10.4414	10,890.0300	10.8900	4.296	0	0	0
2015/09/14	2037	05/11/2015	8.01	Put	Bond Future	10,230.8500	10.2309	10,679.4400	10.6794	4.385	0	0	0
2015/09/14	2037	05/11/2015			Bond Future	9.0631	97.0666	9.1133	96.6180	0.554	0.0000	0.0000	49,930
2015/09/14	2037	05/11/2015	8.00	Put	Bond Future	10,336.0600	10.3361	10,784.6500	10.7846	4.340	0	0	0
2015/09/14	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	04/02/2016	8.75	Put	Bond Future	3,378.0900	3.3781	3,836.5000	3.8365	13.570	0	0	0
2015/09/14	2037	04/02/2016			Bond Future	9.1211	94.4447	9.1731	93.9863	0.570	0.0000	0.0000	370
2015/09/14	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	04/02/2016	8.74	Put	Bond Future	3,471.7100	3.4717	3,930.1200	3.9301	13.204	0	0	0
2015/09/14	2037	04/02/2016	8.76	Put	Bond Future	3,284.6000	3.2846	3,743.0100	3.7430	13.956	0	0	0

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2015/09/14	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	05/05/2016	9.00	Put	Bond Future	1,527.1400	1.5271	1,993.4000	1.9934	30.532	0	0	0
2015/09/14	2037	05/05/2016			Bond Future	9.1722	96.1254	9.2256	95.6591	0.583	0.0000	0.0000	0
2015/09/14	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2037	05/05/2016	8.99	Put	Bond Future	1,617.0200	1.6170	2,083.2800	2.0833	28.835	0	0	0
2015/09/14	2037	05/05/2016	9.01	Put	Bond Future	1,437.3900	1.4374	1,903.6500	1.9037	32.438	0	0	0
2015/09/14	2038	05/11/2015			Bond Future	125.0877	125.0877	125.5311	125.5311	0.354	0.0000	0.0000	7,020
2015/09/14	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2038	05/11/2015	133.99	Put	Bond Future	8,902.2800	8.9023	8,458.9000	8.4589	(4.981)	0	0	0
2015/09/14	2038	05/11/2015	134.01	Put	Bond Future	8,922.2800	8.9223	8,478.9000	8.4789	(4.969)	0	0	0
2015/09/14	2038	05/11/2015	134.00	Put	Bond Future	8,912.2800	8.9123	8,468.9000	8.4689	(4.975)	0	0	0
2015/09/14	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2038	04/02/2016			Bond Future	125.8291	125.8291	126.2770	126.2770	0.356	0.0000	0.0000	0
2015/09/14	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2038	04/02/2016	130.99	Put	Bond Future	5,160.9300	5.1609	4,712.9800	4.7130	(8.680)	0	0	0
2015/09/14	2038	04/02/2016	131.01	Put	Bond Future	5,180.9300	5.1809	4,732.9800	4.7330	(8.646)	0	0	0
2015/09/14	2038	04/02/2016	131.00	Put	Bond Future	5,170.9300	5.1709	4,722.9800	4.7230	(8.663)	0	0	0
2015/09/14	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2044	05/11/2015			Bond Future	9.1011	98.8565	9.1513	98.3666	0.552	0.0000	0.0000	17,486
2015/09/14	2044	05/11/2015	8.24	Put	Bond Future	9,102.5600	9.1026	9,592.3800	9.5924	5.381	0	0	0
2015/09/14	2044	05/11/2015	8.26	Put	Bond Future	8,875.0000	8.8750	9,364.8200	9.3648	5.519	0	0	0
2015/09/14	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2044	05/11/2015	8.25	Put	Bond Future	8,988.6700	8.9887	9,478.4900	9.4785	5.449	0	0	0
2015/09/14	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2044	04/02/2016	8.99	Put	Bond Future	1,630.7000	1.6307	2,131.1600	2.1312	30.690	0	0	0
2015/09/14	2044	04/02/2016			Bond Future	9.1560	96.1396	9.2079	95.6391	0.567	0.0000	0.0000	0
2015/09/14	2044	04/02/2016	9.01	Put	Bond Future	1,431.7800	1.4318	1,932.2400	1.9322	34.954	0	0	0
2015/09/14	2044	04/02/2016	9.00	Put	Bond Future	1,531.1500	1.5312	2,031.6100	2.0316	32.685	0	0	0
2015/09/14	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2044	05/05/2016	8.99	Put	Bond Future	2,093.1500	2.0931	2,602.0900	2.6021	24.315	0	0	0
2015/09/14	2044	05/05/2016			Bond Future	9.2044	97.8504	9.2577	97.3414	0.579	0.0000	0.0000	0
2015/09/14	2044	05/05/2016	9.01	Put	Bond Future	1,894.5900	1.8946	2,403.5300	2.4035	26.863	0	0	0
2015/09/14	2044	05/05/2016	9.00	Put	Bond Future	1,993.7800	1.9938	2,502.7200	2.5027	25.526	0	0	0
2015/09/14	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2046	05/11/2015			Bond Future	124.6250	124.6250	124.9000	124.9000	0.221	0.0000	0.0000	6,432
2015/09/14	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
2015/09/14	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2046	05/11/2015	132.99	Put	Bond Future	8,364.9600	8.3650	8,089.9600	8.0900	(3.288)	0	0	0
2015/09/14	2046	05/11/2015	133.01	Put	Bond Future	8,384.9600	8.3850	8,109.9600	8.1100	(3.280)	0	0	0
2015/09/14	2046	05/11/2015	133.00	Put	Bond Future	8,374.9600	8.3750	8,099.9600	8.1000	(3.284)	0	0	0
2015/09/14	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2046	04/02/2016			Bond Future	126.7346	126.7346	127.0114	127.0114	0.218	0.0000	0.0000	0
2015/09/14	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2046	04/02/2016	127.99	Put	Bond Future	1,255.3800	1.2554	978.6000	0.9786	(22.048)	0	0	0
2015/09/14	2046	04/02/2016	128.01	Put	Bond Future	1,275.3800	1.2754	998.6000	0.9986	(21.702)	0	0	0
2015/09/14	2046	04/02/2016	128.00	Put	Bond Future	1,265.3800	1.2654	988.6000	0.9886	(21.873)	0	0	0
2015/09/14	2050	05/11/2015			Bond Future	132.4591	132.4591	132.9380	132.9380	0.362	0.0000	0.0000	4,911
2015/09/14	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2050	05/11/2015	144.99	Put	Bond Future	12,530.9100	12.5309	12,051.9600	12.0520	(3.822)	0	0	0
2015/09/14	2050	05/11/2015	145.01	Put	Bond Future	12,550.9100	12.5509	12,071.9600	12.0720	(3.816)	0	0	0
2015/09/14	2050	05/11/2015	145.00	Put	Bond Future	12,540.9100	12.5409	12,061.9600	12.0620	(3.819)	0	0	0
2015/09/14	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2050	04/02/2016			Bond Future	133.1649	133.1649	133.6489	133.6489	0.363	0.0000	0.0000	0
2015/09/14	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2050	04/02/2016	137.99	Put	Bond Future	4,825.1000	4.8251	4,341.0900	4.3411	(10.031)	0	0	0
2015/09/14	2050	04/02/2016	138.01	Put	Bond Future	4,845.1000	4.8451	4,361.0900	4.3611	(9.990)	0	0	0
2015/09/14	2050	04/02/2016	138.00	Put	Bond Future	4,835.1000	4.8351	4,351.0900	4.3511	(10.010)	0	0	0
2015/09/14	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	AL37	05/11/2015			Index Future	462.4510	462.4510	461.7720	461.7720	(0.147)	0.0000	0.0000	3
2015/09/14	AL37	04/02/2016			Index Future	470.2420	470.2420	469.5370	469.5370	(0.150)	0.0000	0.0000	0
2015/09/14	AL7T	05/11/2015			Index Future	543.1650	543.1650	541.5490	541.5490	(0.298)	0.0000	0.0000	1
2015/09/14	AL7T	04/02/2016			Index Future	552.3150	552.3150	550.6550	550.6550	(0.301)	0.0000	0.0000	0
2015/09/14	ALBI	05/11/2015			Index Future	496.5160	496.5160	494.8810	494.8810	(0.329)	0.0000	0.0000	456
2015/09/14	ALBI	04/02/2016			Index Future	504.8800	504.8800	503.2020	503.2020	(0.332)	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
2015/09/14	ALBI	05/05/2016			Index Future	513.8540	513.8540	512.1440	512.1440	(0.333)	0.0000	0.0000	0
2015/09/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/14	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
2015/09/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/14	EL28	05/11/2015	126.99	Put	Bond Future	2,611.4300	2.6114	2,338.7600	2.3388	(10.441)	0	0	0
2015/09/14	EL28	05/11/2015			Bond Future	124.3786	124.3786	124.6512	124.6512	0.219	0.0000	0.0000	0
2015/09/14	EL28	05/11/2015	127.01	Put	Bond Future	2,631.4300	2.6314	2,358.7600	2.3588	(10.362)	0	0	0
2015/09/14	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	EL28	05/11/2015	127.00	Put	Bond Future	2,621.4300	2.6214	2,348.7600	2.3488	(10.402)	0	0	0
2015/09/14	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	EL28	04/02/2016	128.99	Put	Bond Future	2,505.6700	2.5057	2,231.4300	2.2314	(10.945)	0	0	0
2015/09/14	EL28	04/02/2016			Bond Future	126.4843	126.4843	126.7586	126.7586	0.217	0.0000	0.0000	0
2015/09/14	EL28	04/02/2016	129.01	Put	Bond Future	2,525.6700	2.5257	2,251.4300	2.2514	(10.858)	0	0	0
2015/09/14	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	EL28	04/02/2016	129.00	Put	Bond Future	2,515.6700	2.5157	2,241.4300	2.2414	(10.901)	0	0	0
2015/09/14	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	ES33	05/11/2015	9.00	Put	Bond Future	7,189.8600	7.1899	7,536.5400	7.5365	4.822	0	0	0
2015/09/14	ES33	05/11/2015			Bond Future	9.9673	80.7435	10.0172	80.3968	0.501	0.0000	0.0000	6,441
2015/09/14	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	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
2015/09/14	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	ES33	05/11/2015	8.99	Put	Bond Future	7,269.1900	7.2692	7,615.8700	7.6159	4.769	0	0	0
2015/09/14	ES33	05/11/2015	9.01	Put	Bond Future	7,110.6300	7.1106	7,457.3100	7.4573	4.876	0	0	0
2015/09/14	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	ES33	04/02/2016			Bond Future	10.0583	82.1037	10.1101	81.7493	0.516	0.0000	0.0000	0
2015/09/14	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	ES33	04/02/2016	9.99	Put	Bond Future	469.9000	0.4699	824.3500	0.8244	75.431	0	0	0
2015/09/14	ES33	04/02/2016	10.01	Put	Bond Future	331.7700	0.3318	686.2200	0.6862	106.836	0	0	0
2015/09/14	ES33	04/02/2016	10.00	Put	Bond Future	400.7900	0.4008	755.2400	0.7552	88.438	0	0	0
2015/09/14	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	ES33	05/05/2016			Bond Future	10.1391	79.7731	10.1927	79.4127	0.528	0.0000	0.0000	0
2015/09/14	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	ES33	05/05/2016	9.99	Put	Bond Future	1,017.7900	1.0178	1,378.2400	1.3782	35.415	0	0	0
2015/09/14	ES33	05/05/2016	10.01	Put	Bond Future	880.1500	0.8802	1,240.6000	1.2406	40.953	0	0	0
2015/09/14	ES33	05/05/2016	10.00	Put	Bond Future	948.9200	0.9489	1,309.3700	1.3094	37.985	0	0	0
2015/09/14	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	GOVI	05/11/2015			GOVI	493.1800	493.1800	491.7240	491.7240	(0.295)	0.0000	0.0000	446
2015/09/14	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	GOVI	05/11/2015	529.99	Put	GOVI	368,100.0000	36.8100	382,660.0000	38.2660	3.955	0	0	0
2015/09/14	GOVI	05/11/2015	530.01	Put	GOVI	368,300.0000	36.8300	382,860.0000	38.2860	3.953	0	0	0
2015/09/14	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	GOVI	05/11/2015	530.00	Put	GOVI	368,200.0000	36.8200	382,760.0000	38.2760	3.954	0	0	0
2015/09/14	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	GOVI	04/02/2016			GOVI	501.4880	501.4880	499.9920	499.9920	(0.298)	0.0000	0.0000	26
2015/09/14	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	GOVI	04/02/2016	511.99	Put	GOVI	105,020.0000	10.5020	119,980.0000	11.9980	14.245	0	0	0
2015/09/14	GOVI	04/02/2016	512.01	Put	GOVI	105,220.0000	10.5220	120,180.0000	12.0180	14.218	0	0	0
2015/09/14	GOVI	04/02/2016	512.00	Put	GOVI	105,120.0000	10.5120	120,080.0000	12.0080	14.231	0	0	0
2015/09/14	GOVI	05/05/2016	518.01	Put	GOVI	76,090.0000	7.6090	91,330.0000	9.1330	20.029	0	0	0
2015/09/14	GOVI	05/05/2016			GOVI	510.4010	510.4010	508.8770	508.8770	(0.299)	0.0000	0.0000	0
2015/09/14	GOVI	05/05/2016	518.00	Put	GOVI	75,990.0000	7.5990	91,230.0000	9.1230	20.055	0	0	0
2015/09/14	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	GOVI	05/05/2016	517.99	Put	GOVI	75,890.0000	7.5890	91,130.0000	9.1130	20.082	0	0	0
2015/09/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/14	IGOV	05/11/2015			Index Future	230.4850	230.4850	230.9760	230.9760	0.213	0.0000	0.0000	969
2015/09/14	IGOV	04/02/2016			Index Future	234.3860	234.3860	234.8780	234.8780	0.210	0.0000	0.0000	82
2015/09/14	IGOV	05/05/2016			Index Future	238.5710	238.5710	239.0700	239.0700	0.209	0.0000	0.0000	0
2015/09/14	ILBI	05/11/2015			Index Future	624.9560	624.9560	626.2590	626.2590	0.208	0.0000	0.0000	0
2015/09/14	ILBI	04/02/2016			Index Future	635.6400	635.6400	636.9620	636.9620	0.208	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
2015/09/14	IS01	19/12/2016			Interest Rate Swap	100.0071	100.0071	100.0204	100.0204	0.013	0.0000	0.0000	0
2015/09/14	IS02	18/12/2017			Interest Rate Swap	100.2646	100.2646	100.3096	100.3096	0.045	0.0000	0.0000	0
2015/09/14	IS05	17/12/2020			Interest Rate Swap	100.1608	100.1608	100.3396	100.3396	0.179	0.0000	0.0000	0
2015/09/14	IS10	17/12/2025			Interest Rate Swap	101.6022	101.6022	101.9437	101.9437	0.336	0.0000	0.0000	0
2015/09/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/14	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/09/14	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/14	JBAF	18/11/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/09/14	JBAF	15/12/2015			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2015/09/14	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/09/14	JBAF	17/02/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	2,000
2015/09/14	JBAF	16/03/2016			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2015/09/14	JBAF	15/06/2016			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2015/09/14	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/09/14	JBAF	21/12/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2015/09/14	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2015/09/14	JBAF	21/06/2017			Jibar Tradeable Future	7.9100	92.0900	7.9100	92.0900	0.000	0.0000	0.0000	0
2015/09/14	R023	05/11/2015			Bond Future	8.3808	98.1065	8.4262	97.8678	0.541	0.0000	0.0000	14,358
2015/09/14	R023	05/11/2015	7.99	Put	Bond Future	2,473.5000	2.4735	2,636.3700	2.6364	6.585	0	0	0
2015/09/14	R023	05/11/2015	8.01	Put	Bond Future	2,391.3500	2.3913	2,550.7500	2.5507	6.666	0	0	0
2015/09/14	R023	05/11/2015	7.99	Call	Bond Future	386.8500	0.3869	311.0300	0.3110	(19.599)	0	0	0
2015/09/14	R023	05/11/2015	8.00	Put	Bond Future	2,432.2500	2.4322	2,593.4000	2.5934	6.626	0	0	0
2015/09/14	R023	05/11/2015	8.00	Call	Bond Future	399.6900	0.3997	322.1500	0.3222	(19.400)	0	0	0
2015/09/14	R023	05/11/2015	8.01	Call	Bond Future	412.8500	0.4128	333.5600	0.3336	(19.206)	0	0	0
2015/09/14	R023	04/02/2016	8.01	Put	Bond Future	3,123.6100	3.1236	3,282.1900	3.2822	5.077	0	0	0
2015/09/14	R023	04/02/2016			Bond Future	8.4575	99.7592	8.5056	99.5141	0.568	0.0000	0.0000	1,050
2015/09/14	R023	04/02/2016	8.00	Put	Bond Future	3,160.5700	3.1606	3,320.3000	3.3203	5.054	0	0	0
2015/09/14	R023	04/02/2016	8.01	Call	Bond Future	802.2000	0.8022	715.6700	0.7157	(10.787)	0	0	0
2015/09/14	R023	04/02/2016	7.99	Call	Bond Future	771.0100	0.7710	686.7800	0.6868	(10.925)	0	0	0
2015/09/14	R023	04/02/2016	8.00	Call	Bond Future	786.5000	0.7865	701.1200	0.7011	(10.856)	0	0	0
2015/09/14	R023	04/02/2016	7.99	Put	Bond Future	3,197.7800	3.1978	3,358.6600	3.3587	5.031	0	0	0
2015/09/14	R023	05/05/2016			Bond Future	8.5138	97.6043	8.5641	97.3552	0.590	0.0000	0.0000	0

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2015/09/14	R023	05/05/2016	8.24	Put	Bond Future	3,000.2100	3.0002	3,134.4000	3.1344	4.473	0	0	0
2015/09/14	R023	05/05/2016	8.26	Put	Bond Future	2,941.1000	2.9411	3,073.4600	3.0735	4.500	0	0	0
2015/09/14	R023	05/05/2016	8.24	Call	Bond Future	1,629.0500	1.6291	1,514.1600	1.5142	(7.053)	0	0	0
2015/09/14	R023	05/05/2016	8.25	Put	Bond Future	2,970.5600	2.9706	3,103.8300	3.1038	4.486	0	0	0
2015/09/14	R023	05/05/2016	8.25	Call	Bond Future	1,649.9000	1.6499	1,534.0900	1.5341	(7.019)	0	0	0
2015/09/14	R023	05/05/2016	8.26	Call	Bond Future	1,670.9100	1.6709	1,554.1900	1.5542	(6.985)	0	0	0
2015/09/14	R186	05/11/2015	7.75	Put	Bond Future	6,155.0700	6.1551	6,498.2100	6.4982	5.575	0	0	0
2015/09/14	R186	05/11/2015	8.24	Call	Bond Future	936.1200	0.9361	770.6700	0.7707	(17.674)	0	0	0
2015/09/14	R186	05/11/2015	8.25	Put	Bond Future	2,867.6600	2.8677	3,090.8600	3.0909	7.783	0	0	8,650
2015/09/14	R186	05/11/2015	8.45	Call	Bond Future	1,595.2800	1.5953	1,367.3900	1.3674	(14.285)	0	0	200
2015/09/14	R186	05/11/2015	8.75	Call	Bond Future	2,938.9000	2.9389	2,633.3400	2.6333	(10.397)	0	0	0
2015/09/14	R186	05/11/2015	8.85	Put	Bond Future	735.7400	0.7357	801.9100	0.8019	8.994	0	0	2,283
2015/09/14	R186	05/11/2015			Bond Future	8.4920	118.3159	8.5425	117.9243	0.594	0.0000	0.0000	32,472
2015/09/14	R186	05/11/2015	8.00	Put	Bond Future	4,366.6700	4.3667	4,658.7200	4.6587	6.688	0	0	0
2015/09/14	R186	05/11/2015	9.00	Put	Bond Future	484.8800	0.4849	527.4700	0.5275	8.784	0	0	2,600
2015/09/14	R186	05/11/2015	8.22	Call	Bond Future	885.0900	0.8851	725.5300	0.7255	(18.028)	0	0	0
2015/09/14	R186	05/11/2015	8.24	Put	Bond Future	2,921.1300	2.9211	3,147.2900	3.1473	7.742	0	0	0
2015/09/14	R186	05/11/2015	8.35	Put	Bond Future	2,365.8900	2.3659	2,559.2200	2.5592	8.172	0	0	9,430
2015/09/14	R186	05/11/2015	8.26	Put	Bond Future	2,814.9300	2.8149	3,035.1600	3.0352	7.824	0	0	0
2015/09/14	R186	05/11/2015	8.50	Put	Bond Future	1,723.9600	1.7240	1,873.3100	1.8733	8.663	0	0	4,666
2015/09/14	R186	05/11/2015	8.55	Put	Bond Future	1,542.6400	1.5426	1,678.0000	1.6780	8.775	0	0	4,667
2015/09/14	R186	05/11/2015	7.73	Call	Bond Future	160.4900	0.1605	115.1300	0.1151	(28.263)	0	0	169
2015/09/14	R186	05/11/2015	7.86	Call	Bond Future	270.2600	0.2703	201.9900	0.2020	(25.261)	0	0	674
2015/09/14	R186	05/11/2015	8.35	Call	Bond Future	1,252.9600	1.2530	1,054.6800	1.0547	(15.825)	0	0	843
2015/09/14	R186	05/11/2015	8.00	Call	Bond Future	447.5300	0.4475	347.9700	0.3480	(22.247)	0	0	200
2015/09/14	R186	05/11/2015	8.45	Put	Bond Future	1,923.1400	1.9231	2,086.8600	2.0869	8.513	0	0	6,308
2015/09/14	R186	05/11/2015	8.75	Put	Bond Future	954.9400	0.9549	1,040.9900	1.0410	9.011	0	0	10,200
2015/09/14	R186	05/11/2015	8.85	Call	Bond Future	3,476.1000	3.4761	3,150.6600	3.1507	(9.362)	0	0	0
2015/09/14	R186	05/11/2015	9.00	Call	Bond Future	4,346.7800	4.3468	3,997.7600	3.9978	(8.029)	0	0	0
2015/09/14	R186	05/11/2015	7.73	Put	Bond Future	6,308.1700	6.3082	6,654.4200	6.6544	5.489	0	0	0
2015/09/14	R186	05/11/2015	7.75	Call	Bond Future	174.4100	0.1744	125.9400	0.1259	(27.791)	0	0	1,200
2015/09/14	R186	05/11/2015	7.86	Put	Bond Future	5,337.8900	5.3379	5,661.2300	5.6612	6.057	0	0	0
2015/09/14	R186	05/11/2015	8.25	Call	Bond Future	962.3000	0.9623	793.8900	0.7939	(17.501)	0	0	0
2015/09/14	R186	05/11/2015	8.22	Put	Bond Future	3,029.6200	3.0296	3,261.6700	3.2617	7.659	0	0	1,090
2015/09/14	R186	05/11/2015	8.26	Call	Bond Future	989.1500	0.9892	817.7700	0.8178	(17.326)	0	0	0
2015/09/14	R186	05/11/2015	8.50	Call	Bond Future	1,785.9000	1.7859	1,543.6400	1.5436	(13.565)	0	0	650
2015/09/14	R186	05/11/2015	8.55	Call	Bond Future	1,992.5700	1.9926	1,736.3200	1.7363	(12.860)	0	0	0
2015/09/14	R186	04/02/2016	7.50	Call	Bond Future	378.1000	0.3781	320.5400	0.3205	(15.223)	0	0	0
2015/09/14	R186	04/02/2016			Bond Future	8.5531	115.0109	8.6059	114.6100	0.616	0.0000	0.0000	5,365
2015/09/14	R186	04/02/2016	8.75	Call	Bond Future	3,554.5300	3.5545	3,291.6300	3.2916	(7.396)	0	0	0
2015/09/14	R186	04/02/2016	7.51	Call	Bond Future	387.1600	0.3872	328.5100	0.3285	(15.149)	0	0	0
2015/09/14	R186	04/02/2016	7.49	Call	Bond Future	369.2100	0.3692	312.7200	0.3127	(15.300)	0	0	0
2015/09/14	R186	04/02/2016	7.50	Put	Bond Future	8,806.6000	8.8066	9,150.0000	9.1500	3.899	0	0	0
2015/09/14	R186	04/02/2016	7.49	Put	Bond Future	8,881.7300	8.8817	9,226.2000	9.2262	3.878	0	0	0
2015/09/14	R186	04/02/2016	8.75	Put	Bond Future	2,067.4100	2.0674	2,205.4700	2.2055	6.678	0	0	6,700
2015/09/14	R186	04/02/2016	7.51	Put	Bond Future	8,731.7200	8.7317	9,074.0300	9.0740	3.920	0	0	0
2015/09/14	R186	05/05/2016			Bond Future	8.6031	117.0569	8.6578	116.6492	0.636	0.0000	0.0000	0

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2015/09/14	R186	05/05/2016	8.34	Call	Bond Future	2,615.1400	2.6151	2,423.9000	2.4239	(7.313)	0	0	0
2015/09/14	R186	05/05/2016	8.35	Call	Bond Future	2,646.6800	2.6467	2,454.0100	2.4540	(7.280)	0	0	0
2015/09/14	R186	05/05/2016	8.33	Call	Bond Future	2,583.8300	2.5838	2,394.0300	2.3940	(7.346)	0	0	0
2015/09/14	R186	05/05/2016	8.35	Put	Bond Future	4,558.8700	4.5589	4,773.9100	4.7739	4.717	0	0	0
2015/09/14	R186	05/05/2016	7.56	Put	Bond Future	9,025.7800	9.0258	9,345.3400	9.3453	3.541	0	0	0
2015/09/14	R186	05/05/2016	8.34	Put	Bond Future	4,603.7800	4.6038	4,820.2500	4.8202	4.702	0	0	0
2015/09/14	R186	05/05/2016	7.56	Call	Bond Future	856.5200	0.8565	768.3700	0.7684	(10.292)	0	0	0
2015/09/14	R186	05/05/2016	8.33	Put	Bond Future	4,648.9800	4.6490	4,866.8900	4.8669	4.687	0	0	0
2015/09/14	R186	04/08/2016	8.51	Put	Bond Future	4,633.7400	4.6337	4,836.4200	4.8364	4.374	0	0	0
2015/09/14	R186	04/08/2016			Bond Future	8.6522	113.8909	8.7093	113.4743	0.660	0.0000	0.0000	0
2015/09/14	R186	04/08/2016	8.50	Put	Bond Future	4,673.9400	4.6739	4,877.8400	4.8778	4.362	0	0	0
2015/09/14	R186	04/08/2016	8.51	Call	Bond Future	3,586.6300	3.5866	3,372.7500	3.3727	(5.963)	0	0	0
2015/09/14	R186	04/08/2016	8.49	Call	Bond Future	3,518.9800	3.5190	3,307.5400	3.3075	(6.009)	0	0	0
2015/09/14	R186	04/08/2016	8.50	Call	Bond Future	3,552.7100	3.5527	3,340.0500	3.3400	(5.986)	0	0	0
2015/09/14	R186	04/08/2016	8.49	Put	Bond Future	4,714.3900	4.7144	4,919.5100	4.9195	4.351	0	0	0
2015/09/14	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R197	05/11/2015			Bond Future	292.6128	292.6128	292.8156	292.8156	0.069	0.0000	0.0000	927
2015/09/14	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R197	05/11/2015	294.99	Put	Bond Future	2,377.2300	2.3772	2,174.4200	2.1744	(8.531)	0	0	0
2015/09/14	R197	05/11/2015	295.01	Put	Bond Future	2,397.2300	2.3972	2,194.4200	2.1944	(8.460)	0	0	0
2015/09/14	R197	05/11/2015	295.00	Put	Bond Future	2,387.2300	2.3872	2,184.4200	2.1844	(8.496)	0	0	0
2015/09/14	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R197	04/02/2016			Bond Future	291.2051	291.2051	291.4040	291.4040	0.068	0.0000	0.0000	0
2015/09/14	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R197	04/02/2016	296.99	Put	Bond Future	5,784.9200	5.7849	5,585.9900	5.5860	(3.439)	0	0	0
2015/09/14	R197	04/02/2016	297.01	Put	Bond Future	5,804.9200	5.8049	5,605.9900	5.6060	(3.427)	0	0	0
2015/09/14	R197	04/02/2016	297.00	Put	Bond Future	5,794.9200	5.7949	5,595.9900	5.5960	(3.433)	0	0	0
2015/09/14	R202	05/11/2015			Bond Future	237.4900	237.4900	238.4910	238.4910	0.422	0.0000	0.0000	53,286
2015/09/14	R202	05/11/2015	245.99	Put	Bond Future	8,499.9900	8.5000	7,498.9600	7.4990	(11.777)	0	0	0
2015/09/14	R202	05/11/2015	246.01	Put	Bond Future	8,519.9900	8.5200	7,518.9600	7.5190	(11.749)	0	0	0
2015/09/14	R202	05/11/2015	246.00	Put	Bond Future	8,509.9900	8.5100	7,508.9600	7.5090	(11.763)	0	0	0
2015/09/14	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R202	04/02/2016			Bond Future	238.1313	238.1313	239.1436	239.1436	0.425	0.0000	0.0000	0
2015/09/14	R202	04/02/2016	239.99	Put	Bond Future	1,858.7200	1.8587	846.4000	0.8464	(54.463)	0	0	0
2015/09/14	R202	04/02/2016	240.01	Put	Bond Future	1,878.7200	1.8787	866.4000	0.8664	(53.883)	0	0	0
2015/09/14	R202	04/02/2016	240.00	Put	Bond Future	1,868.7200	1.8687	856.4000	0.8564	(54.172)	0	0	0
2015/09/14	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R203	05/11/2015	5.99	Call	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2015/09/14	R203	05/11/2015	6.00	Put	Bond Future	2,516.9800	2.5170	2,561.4600	2.5615	1.767	0	0	0

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2015/09/14	R203	05/11/2015			Bond Future	7.4458		102.6168	7.4718	102.5722	0.349	0.0000	0.0000	15,930
2015/09/14	R203	05/11/2015	6.00	Call	Bond Future	0.1800		0.0002	0.1000	0.0001	(44.444)	0	0	0
2015/09/14	R203	05/11/2015	6.01	Call	Bond Future	0.1900		0.0002	0.1100	0.0001	(42.105)	0	0	0
2015/09/14	R203	05/11/2015	5.99	Put	Bond Future	2,534.6500		2.5347	2,579.1400	2.5791	1.755	0	0	0
2015/09/14	R203	05/11/2015	6.01	Put	Bond Future	2,499.3000		2.4993	2,543.7800	2.5438	1.780	0	0	0
2015/09/14	R203	04/02/2016	7.25	Put	Bond Future	605.1500		0.6052	636.7300	0.6367	5.219	0	0	0
2015/09/14	R203	04/02/2016	7.26	Put	Bond Future	594.5200		0.5945	625.7800	0.6258	5.258	0	0	0
2015/09/14	R203	04/02/2016			Bond Future	7.5559		104.3454	7.5879	104.2977	0.424	0.0000	0.0000	0
2015/09/14	R203	04/02/2016	7.26	Call	Bond Future	152.5700		0.1526	136.0800	0.1361	(10.808)	0	0	0
2015/09/14	R203	04/02/2016	7.24	Call	Bond Future	143.7400		0.1437	127.9000	0.1279	(11.020)	0	0	0
2015/09/14	R203	04/02/2016	7.25	Call	Bond Future	148.2200		0.1482	132.0500	0.1321	(10.909)	0	0	0
2015/09/14	R203	04/02/2016	7.24	Put	Bond Future	615.6600		0.6157	647.5700	0.6476	5.183	0	0	0
2015/09/14	R203	05/05/2016	7.25	Put	Bond Future	770.2100		0.7702	798.7200	0.7987	3.702	0	0	0
2015/09/14	R203	05/05/2016			Bond Future	7.6205		102.0312	7.6586	101.9830	0.500	0.0000	0.0000	0
2015/09/14	R203	05/05/2016	7.26	Call	Bond Future	303.8800		0.3039	283.9600	0.2840	(6.555)	0	0	0
2015/09/14	R203	05/05/2016	7.24	Call	Bond Future	294.3100		0.2943	274.7900	0.2748	(6.632)	0	0	0
2015/09/14	R203	05/05/2016	7.25	Call	Bond Future	299.0800		0.2991	279.3500	0.2793	(6.597)	0	0	0
2015/09/14	R203	05/05/2016	7.24	Put	Bond Future	778.2000		0.7782	806.9200	0.8069	3.691	0	0	0
2015/09/14	R203	05/05/2016	7.26	Put	Bond Future	762.2600		0.7623	790.5800	0.7906	3.715	0	0	0
2015/09/14	R204	05/11/2015			Bond Future	7.8009		103.6314	7.8315	103.5480	0.392	0.0000	0.0000	23,871
2015/09/14	R204	05/11/2015	6.25	Call	Bond Future	0.2200		0.0002	0.1200	0.0001	(45.455)	0	0	0
2015/09/14	R204	05/11/2015	6.24	Put	Bond Future	4,371.0800		4.3711	4,454.3800	4.4544	1.906	0	0	0
2015/09/14	R204	05/11/2015	6.26	Put	Bond Future	4,313.6400		4.3136	4,396.9200	4.3969	1.931	0	0	0
2015/09/14	R204	05/11/2015	6.25	Put	Bond Future	4,342.3600		4.3424	4,425.6500	4.4256	1.918	0	0	0
2015/09/14	R204	05/11/2015	6.26	Call	Bond Future	0.2400		0.0002	0.1300	0.0001	(45.833)	0	0	0
2015/09/14	R204	05/11/2015	6.24	Call	Bond Future	0.2000		0.0002	0.1100	0.0001	(45.000)	0	0	0
2015/09/14	R204	04/02/2016	7.50	Call	Bond Future	310.5300		0.3105	280.2900	0.2803	(9.738)	0	0	0
2015/09/14	R204	04/02/2016			Bond Future	7.8956		101.3405	7.9302	101.2532	0.438	0.0000	0.0000	0
2015/09/14	R204	04/02/2016	7.51	Call	Bond Future	317.9900		0.3180	287.2700	0.2873	(9.661)	0	0	0
2015/09/14	R204	04/02/2016	7.49	Put	Bond Future	1,333.8400		1.3338	1,391.3200	1.3913	4.309	0	0	0
2015/09/14	R204	04/02/2016	7.51	Put	Bond Future	1,297.5100		1.2975	1,354.0200	1.3540	4.355	0	0	0
2015/09/14	R204	04/02/2016	7.49	Call	Bond Future	303.2000		0.3032	273.4500	0.2734	(9.812)	0	0	0
2015/09/14	R204	04/02/2016	7.50	Put	Bond Future	1,315.6100		1.3156	1,372.6000	1.3726	4.332	0	0	0
2015/09/14	R204	05/05/2016	7.75	Call	Bond Future	757.5200		0.7575	714.5700	0.7146	(5.670)	0	0	0
2015/09/14	R204	05/05/2016			Bond Future	7.9677		103.1430	8.0058	103.0546	0.478	0.0000	0.0000	0
2015/09/14	R204	05/05/2016	7.76	Call	Bond Future	767.9000		0.7679	724.6000	0.7246	(5.639)	0	0	0
2015/09/14	R204	05/05/2016	7.74	Put	Bond Future	1,278.0300		1.2780	1,323.8200	1.3238	3.583	0	0	0
2015/09/14	R204	05/05/2016	7.76	Put	Bond Future	1,251.6400		1.2516	1,296.7500	1.2968	3.604	0	0	0
2015/09/14	R204	05/05/2016	7.74	Call	Bond Future	747.5600		0.7476	704.9400	0.7049	(5.701)	0	0	0
2015/09/14	R204	05/05/2016	7.75	Put	Bond Future	1,264.6200		1.2646	1,310.0800	1.3101	3.595	0	0	0
2015/09/14	R207	05/11/2015	7.76	Call	Bond Future	315.4000		0.3154	252.1500	0.2521	(20.054)	0	0	0
2015/09/14	R207	05/11/2015			Bond Future	8.0491		99.5191	8.1002	99.3438	0.635	0.0000	0.0000	44,623
2015/09/14	R207	05/11/2015	7.74	Call	Bond Future	295.6600		0.2957	235.1200	0.2351	(20.476)	0	0	0
2015/09/14	R207	05/11/2015	7.50	Call	Bond Future	123.6100		0.1236	91.5100	0.0915	(25.969)	0	0	19
2015/09/14	R207	05/11/2015	7.75	Call	Bond Future	305.4100		0.3054	243.5300	0.2435	(20.261)	0	0	0
2015/09/14	R207	05/11/2015	7.43	Call	Bond Future	92.4700		0.0925	66.8400	0.0668	(27.717)	0	0	53

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
2015/09/14	R207	05/11/2015	7.74	Put	Bond Future	1,363.8000	1.3638	1,478.5400	1.4785	8.413	0	0	0
2015/09/14	R207	05/11/2015	7.43	Put	Bond Future	2,246.1900	2.2462	2,395.8400	2.3958	6.662	0	0	0
2015/09/14	R207	05/11/2015	7.76	Put	Bond Future	1,314.0000	1.3140	1,426.0300	1.4260	8.526	0	0	0
2015/09/14	R207	05/11/2015	7.50	Put	Bond Future	2,030.9300	2.0309	2,174.1100	2.1741	7.050	0	0	0
2015/09/14	R207	05/11/2015	7.75	Put	Bond Future	1,338.7700	1.3388	1,452.1700	1.4522	8.470	0	0	0
2015/09/14	R207	04/02/2016	7.49	Put	Bond Future	2,400.0300	2.4000	2,540.0100	2.5400	5.832	0	0	0
2015/09/14	R207	04/02/2016	7.27	Put	Bond Future	3,017.3500	3.0174	3,172.1400	3.1721	5.130	0	0	0
2015/09/14	R207	04/02/2016			Bond Future	8.1374	97.5540	8.1931	97.3734	0.684	0.0000	0.0000	0
2015/09/14	R207	04/02/2016	7.51	Put	Bond Future	2,347.0700	2.3471	2,485.5100	2.4855	5.898	0	0	0
2015/09/14	R207	04/02/2016	7.27	Call	Bond Future	148.3800	0.1484	122.5600	0.1226	(17.401)	0	0	43
2015/09/14	R207	04/02/2016	7.50	Call	Bond Future	275.1700	0.2752	233.7700	0.2338	(15.045)	0	0	19
2015/09/14	R207	04/02/2016	7.51	Call	Bond Future	282.1000	0.2821	239.9300	0.2399	(14.949)	0	0	0
2015/09/14	R207	04/02/2016	7.49	Call	Bond Future	268.3600	0.2684	227.7300	0.2277	(15.140)	0	0	0
2015/09/14	R207	04/02/2016	7.50	Put	Bond Future	2,373.4800	2.3735	2,512.6900	2.5127	5.865	0	0	0
2015/09/14	R207	05/05/2016	7.86	Put	Bond Future	1,952.1200	1.9521	2,059.9700	2.0600	5.525	0	0	0
2015/09/14	R207	05/05/2016			Bond Future	8.2121	99.2894	8.2720	99.1060	0.729	0.0000	0.0000	0
2015/09/14	R207	05/05/2016	7.85	Put	Bond Future	1,971.2600	1.9713	2,079.7800	2.0798	5.505	0	0	0
2015/09/14	R207	05/05/2016	7.56	Put	Bond Future	2,577.2500	2.5773	2,704.8900	2.7049	4.953	0	0	0
2015/09/14	R207	05/05/2016	7.84	Put	Bond Future	1,990.5200	1.9905	2,099.7300	2.0997	5.487	0	0	0
2015/09/14	R207	05/05/2016	7.56	Call	Bond Future	551.9800	0.5520	496.2000	0.4962	(10.105)	0	0	43
2015/09/14	R207	05/05/2016	7.85	Call	Bond Future	852.9300	0.8529	778.0300	0.7780	(8.781)	0	0	0
2015/09/14	R207	05/05/2016	7.86	Call	Bond Future	864.8800	0.8649	789.3100	0.7893	(8.738)	0	0	0
2015/09/14	R207	05/05/2016	7.84	Call	Bond Future	841.0800	0.8411	766.8700	0.7669	(8.823)	0	0	0
2015/09/14	R207	04/08/2016			Bond Future	8.2887	97.4571	8.3541	97.2691	0.789	0.0000	0.0000	0
2015/09/14	R207	04/08/2016	7.99	Put	Bond Future	1,977.4200	1.9774	2,082.2400	2.0822	5.301	0	0	0
2015/09/14	R207	04/08/2016	8.01	Put	Bond Future	1,944.2500	1.9443	2,047.8900	2.0479	5.331	0	0	0
2015/09/14	R207	04/08/2016	8.00	Put	Bond Future	1,960.7900	1.9608	2,065.0200	2.0650	5.316	0	0	0
2015/09/14	R207	04/08/2016	8.01	Call	Bond Future	1,137.9600	1.1380	1,053.5900	1.0536	(7.414)	0	0	0
2015/09/14	R207	04/08/2016	7.99	Call	Bond Future	1,112.9500	1.1130	1,029.7600	1.0298	(7.475)	0	0	0
2015/09/14	R207	04/08/2016	8.00	Call	Bond Future	1,125.4100	1.1254	1,041.6300	1.0416	(7.444)	0	0	0
2015/09/14	R208	05/11/2015			Bond Future	8.1782	94.6200	8.2238	94.4321	0.558	0.0000	0.0000	40,314
2015/09/14	R208	05/11/2015	7.74	Put	Bond Future	2,064.9000	2.0649	2,202.5500	2.2025	6.666	0	0	0
2015/09/14	R208	05/11/2015	8.48	Call	Bond Future	1,628.4700	1.6285	1,474.8600	1.4749	(9.433)	0	0	0
2015/09/14	R208	05/11/2015	7.75	Call	Bond Future	243.4600	0.2435	191.8100	0.1918	(21.215)	0	0	0
2015/09/14	R208	05/11/2015	7.76	Call	Bond Future	252.2000	0.2522	199.2400	0.1992	(20.999)	0	0	0
2015/09/14	R208	05/11/2015	7.74	Call	Bond Future	234.9400	0.2349	184.6000	0.1846	(21.427)	0	0	0
2015/09/14	R208	05/11/2015	8.48	Put	Bond Future	392.5300	0.3925	426.9100	0.4269	8.759	0	0	2,200
2015/09/14	R208	05/11/2015	7.76	Put	Bond Future	1,997.7000	1.9977	2,132.7300	2.1327	6.759	0	0	0
2015/09/14	R208	05/11/2015	7.75	Put	Bond Future	2,031.1800	2.0312	2,167.5200	2.1675	6.712	0	0	0
2015/09/14	R208	04/02/2016			Bond Future	8.2563	96.2141	8.3052	96.0207	0.592	0.0000	0.0000	0
2015/09/14	R208	04/02/2016	7.74	Put	Bond Future	2,554.1100	2.5541	2,689.2800	2.6893	5.292	0	0	0
2015/09/14	R208	04/02/2016	7.76	Put	Bond Future	2,494.1700	2.4942	2,627.5200	2.6275	5.346	0	0	0
2015/09/14	R208	04/02/2016	7.75	Put	Bond Future	2,524.0400	2.5240	2,658.3100	2.6583	5.320	0	0	0
2015/09/14	R208	04/02/2016	7.76	Call	Bond Future	501.2700	0.5013	441.2000	0.4412	(11.984)	0	0	0
2015/09/14	R208	04/02/2016	7.74	Call	Bond Future	479.8400	0.4798	421.5900	0.4216	(12.139)	0	0	0
2015/09/14	R208	04/02/2016	7.75	Call	Bond Future	490.4700	0.4905	431.3200	0.4313	(12.060)	0	0	0
2015/09/14	R208	05/05/2016	7.99	Call	Bond Future	1,122.2000	1.1222	1,037.1900	1.0372	(7.575)	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
2015/09/14	R208	05/05/2016	8.00	Put	Bond Future	2,361.5100	2.3615	2,472.3300	2.4723	4.693	0	0	0
2015/09/14	R208	05/05/2016			Bond Future	8.3195	94.5238	8.3712	94.3272	0.622	0.0000	0.0000	0
2015/09/14	R208	05/05/2016	8.00	Call	Bond Future	1,137.2800	1.1373	1,051.5500	1.0516	(7.538)	0	0	0
2015/09/14	R208	05/05/2016	8.01	Call	Bond Future	1,152.5000	1.1525	1,066.0400	1.0660	(7.502)	0	0	0
2015/09/14	R208	05/05/2016	7.99	Put	Bond Future	2,385.0600	2.3851	2,496.6000	2.4966	4.677	0	0	0
2015/09/14	R208	05/05/2016	8.01	Put	Bond Future	2,338.1100	2.3381	2,448.2000	2.4482	4.709	0	0	0
2015/09/14	R209	05/11/2015	7.99	Put	Bond Future	8,146.3600	8.1464	8,496.5500	8.4965	4.299	0	0	0
2015/09/14	R209	05/11/2015	9.25	Call	Bond Future	2,857.7900	2.8578	2,567.3300	2.5673	(10.164)	0	0	0
2015/09/14	R209	05/11/2015			Bond Future	8.9958	75.2408	9.0460	74.8693	0.558	0.0000	0.0000	24,850
2015/09/14	R209	05/11/2015	8.01	Put	Bond Future	7,979.5300	7.9795	8,328.0100	8.3280	4.367	0	0	0
2015/09/14	R209	05/11/2015	9.16	Put	Bond Future	1,238.7400	1.2387	1,338.4600	1.3385	8.050	0	0	0
2015/09/14	R209	05/11/2015	7.99	Call	Bond Future	66.2700	0.0663	44.8700	0.0449	(32.292)	0	0	0
2015/09/14	R209	05/11/2015	8.00	Put	Bond Future	8,062.7500	8.0627	8,412.1100	8.4121	4.333	0	0	0
2015/09/14	R209	05/11/2015	9.25	Put	Bond Future	1,004.8700	1.0049	1,086.0000	1.0860	8.074	0	0	900
2015/09/14	R209	05/11/2015	8.50	Put	Bond Future	4,314.7400	4.3147	4,583.5000	4.5835	6.229	0	0	0
2015/09/14	R209	05/11/2015	9.00	Put	Bond Future	1,754.9200	1.7549	1,892.8300	1.8928	7.858	0	0	500
2015/09/14	R209	05/11/2015	8.00	Call	Bond Future	69.3300	0.0693	47.1000	0.0471	(32.064)	0	0	0
2015/09/14	R209	05/11/2015	8.01	Call	Bond Future	72.6400	0.0726	49.5300	0.0495	(31.814)	0	0	0
2015/09/14	R209	05/11/2015	9.16	Call	Bond Future	2,443.7700	2.4438	2,171.9000	2.1719	(11.125)	0	0	0
2015/09/14	R209	05/11/2015	8.50	Call	Bond Future	487.8200	0.4878	384.9900	0.3850	(21.079)	0	0	900
2015/09/14	R209	05/11/2015	9.00	Call	Bond Future	1,786.1200	1.7861	1,552.4400	1.5524	(13.083)	0	0	0
2015/09/14	R209	04/02/2016	8.74	Call	Bond Future	1,842.1200	1.8421	1,670.6000	1.6706	(9.311)	0	0	0
2015/09/14	R209	04/02/2016	8.75	Put	Bond Future	4,123.3200	4.1233	4,329.7300	4.3297	5.006	0	0	0
2015/09/14	R209	04/02/2016			Bond Future	9.0495	76.5084	9.1014	76.1288	0.573	0.0000	0.0000	400
2015/09/14	R209	04/02/2016	8.75	Call	Bond Future	1,870.5400	1.8705	1,697.3700	1.6974	(9.258)	0	0	0
2015/09/14	R209	04/02/2016	8.76	Call	Bond Future	1,899.2400	1.8992	1,724.4000	1.7244	(9.206)	0	0	0
2015/09/14	R209	04/02/2016	9.52	Put	Bond Future	1,487.6300	1.4876	1,579.3400	1.5793	6.165	0	0	2,200
2015/09/14	R209	04/02/2016	8.74	Put	Bond Future	4,171.8800	4.1719	4,379.9400	4.3799	4.987	0	0	0
2015/09/14	R209	04/02/2016	8.76	Put	Bond Future	4,075.1500	4.0751	4,279.8900	4.2799	5.024	0	0	0
2015/09/14	R209	04/02/2016	9.52	Call	Bond Future	4,827.4200	4.8274	4,539.5500	4.5395	(5.963)	0	0	0
2015/09/14	R209	05/05/2016			Bond Future	9.0955	74.7197	9.1487	74.3336	0.585	0.0000	0.0000	0
2015/09/14	R209	05/05/2016	9.00	Call	Bond Future	3,290.3000	3.2903	3,080.2700	3.0803	(6.383)	0	0	0
2015/09/14	R209	05/05/2016	8.99	Put	Bond Future	4,030.5100	4.0305	4,207.8100	4.2078	4.399	0	0	0
2015/09/14	R209	05/05/2016	9.01	Put	Bond Future	3,950.9600	3.9510	4,125.7100	4.1257	4.423	0	0	0
2015/09/14	R209	05/05/2016	9.00	Put	Bond Future	3,990.5800	3.9906	4,166.6100	4.1666	4.411	0	0	0
2015/09/14	R209	05/05/2016	9.01	Call	Bond Future	3,324.5000	3.3245	3,113.1900	3.1132	(6.356)	0	0	0
2015/09/14	R209	05/05/2016	8.99	Call	Bond Future	3,256.3000	3.2563	3,047.5400	3.0475	(6.411)	0	0	0
2015/09/14	R210	05/11/2015			Bond Future	178.2553	178.2553	178.6425	178.6425	0.217	0.0000	0.0000	2,298
2015/09/14	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R210	05/11/2015	181.99	Put	Bond Future	3,734.7500	3.7348	3,347.4700	3.3475	(10.370)	0	0	0
2015/09/14	R210	05/11/2015	182.01	Put	Bond Future	3,754.7500	3.7548	3,367.4700	3.3675	(10.314)	0	0	0
2015/09/14	R210	05/11/2015	182.00	Put	Bond Future	3,744.7500	3.7448	3,357.4700	3.3575	(10.342)	0	0	0
2015/09/14	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R210	04/02/2016	184.99	Put	Bond Future	3,717.0700	3.7171	3,327.6700	3.3277	(10.476)	0	0	0
2015/09/14	R210	04/02/2016			Bond Future	181.2729	181.2729	181.6623	181.6623	0.215	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
2015/09/14	R210	04/02/2016	185.01	Put	Bond Future	3,737.0700	3.7371	3,347.6700	3.3477	(10.420)	0	0	0
2015/09/14	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R210	04/02/2016	185.00	Put	Bond Future	3,727.0700	3.7271	3,337.6700	3.3377	(10.448)	0	0	0
2015/09/14	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R211	05/11/2015			Bond Future	135.9096	135.9096	135.9452	135.9452	0.026	0.0000	0.0000	0
2015/09/14	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R211	05/11/2015	134.99	Call	Bond Future	919.6100	0.9196	955.1600	0.9552	3.866	0	0	0
2015/09/14	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R211	05/11/2015	135.00	Call	Bond Future	909.6100	0.9096	945.1600	0.9452	3.908	0	0	0
2015/09/14	R211	05/11/2015	135.01	Call	Bond Future	899.6100	0.8996	935.1600	0.9352	3.952	0	0	0
2015/09/14	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R211	04/02/2016			Bond Future	136.5122	136.5122	136.5450	136.5450	0.024	0.0000	0.0000	1,120
2015/09/14	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R211	04/02/2016	138.99	Put	Bond Future	2,477.8100	2.4778	2,444.9600	2.4450	(1.326)	0	0	0
2015/09/14	R211	04/02/2016	139.01	Put	Bond Future	2,497.8100	2.4978	2,464.9600	2.4650	(1.315)	0	0	0
2015/09/14	R211	04/02/2016	139.00	Put	Bond Future	2,487.8100	2.4878	2,454.9600	2.4550	(1.320)	0	0	0
2015/09/14	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R212	05/11/2015			Bond Future	140.8664	140.8664	141.0327	141.0327	0.118	0.0000	0.0000	928
2015/09/14	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R212	05/11/2015	145.99	Put	Bond Future	5,123.5800	5.1236	4,957.3400	4.9573	(3.245)	0	0	0
2015/09/14	R212	05/11/2015	146.01	Put	Bond Future	5,143.5800	5.1436	4,977.3400	4.9773	(3.232)	0	0	0
2015/09/14	R212	05/11/2015	146.00	Put	Bond Future	5,133.5800	5.1336	4,967.3400	4.9673	(3.238)	0	0	0
2015/09/14	R212	04/02/2016			Bond Future	141.3872	141.3872	141.5528	141.5528	0.117	0.0000	0.0000	0
2015/09/14	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R212	04/02/2016	145.99	Put	Bond Future	4,602.8500	4.6029	4,437.2000	4.4372	(3.599)	0	0	0
2015/09/14	R212	04/02/2016	146.01	Put	Bond Future	4,622.8500	4.6229	4,457.2000	4.4572	(3.583)	0	0	0
2015/09/14	R212	04/02/2016	146.00	Put	Bond Future	4,612.8500	4.6129	4,447.2000	4.4472	(3.591)	0	0	0
2015/09/14	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R213	05/11/2015	7.76	Call	Bond Future	30.2900	0.0303	19.3500	0.0194	(36.118)	0	0	0
2015/09/14	R213	05/11/2015			Bond Future	8.9263	85.4451	8.9765	85.0793	0.562	0.0000	0.0000	21,426
2015/09/14	R213	05/11/2015	7.74	Call	Bond Future	27.4200	0.0274	17.3800	0.0174	(36.616)	0	0	0
2015/09/14	R213	05/11/2015	7.75	Call	Bond Future	28.8200	0.0288	18.3400	0.0183	(36.364)	0	0	0
2015/09/14	R213	05/11/2015	7.74	Put	Bond Future	9,369.3100	9.3693	9,725.1500	9.7251	3.798	0	0	0
2015/09/14	R213	05/11/2015	7.76	Put	Bond Future	9,202.9500	9.2029	9,557.8900	9.5579	3.857	0	0	0
2015/09/14	R213	05/11/2015	7.75	Put	Bond Future	9,286.0400	9.2860	9,641.4400	9.6414	3.827	0	0	0
2015/09/14	R213	04/02/2016			Bond Future	8.9895	86.8845	9.0416	86.5105	0.579	0.0000	0.0000	450
2015/09/14	R213	04/02/2016	8.75	Call	Bond Future	1,955.5600	1.9556	1,777.5100	1.7775	(9.105)	0	0	0
2015/09/14	R213	04/02/2016	8.74	Put	Bond Future	3,751.9300	3.7519	3,949.6300	3.9496	5.269	0	0	0
2015/09/14	R213	04/02/2016	8.76	Put	Bond Future	3,662.5100	3.6625	3,856.9100	3.8569	5.308	0	0	0
2015/09/14	R213	04/02/2016	8.75	Put	Bond Future	3,706.9300	3.7069	3,902.9800	3.9030	5.289	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
2015/09/14	R213	04/02/2016	8.76	Call	Bond Future	1,985.2900	1.9853	1,805.5900	1.8056	(9.052)	0	0	0
2015/09/14	R213	04/02/2016	8.74	Call	Bond Future	1,926.3200	1.9263	1,749.9200	1.7499	(9.157)	0	0	0
2015/09/14	R213	05/05/2016	8.76	Put	Bond Future	4,652.6900	4.6527	4,850.8100	4.8508	4.258	0	0	0
2015/09/14	R213	05/05/2016	8.74	Put	Bond Future	4,740.8800	4.7409	4,941.5500	4.9415	4.233	0	0	0
2015/09/14	R213	05/05/2016			Bond Future	9.0388	84.8809	9.0924	84.5005	0.593	0.0000	0.0000	0
2015/09/14	R213	05/05/2016	8.75	Put	Bond Future	4,696.6400	4.6966	4,896.0400	4.8960	4.246	0	0	0
2015/09/14	R213	05/05/2016	8.74	Call	Bond Future	2,575.4600	2.5755	2,395.7200	2.3957	(6.979)	0	0	0
2015/09/14	R213	05/05/2016	8.75	Call	Bond Future	2,604.9700	2.6050	2,423.9600	2.4240	(6.949)	0	0	0
2015/09/14	R213	05/05/2016	8.76	Call	Bond Future	2,634.6800	2.6347	2,452.3900	2.4524	(6.919)	0	0	0
2015/09/14	R214	05/11/2015			Bond Future	9.0309	76.2312	9.0862	75.7995	0.612	0.0000	0.0000	11,693
2015/09/14	R214	05/11/2015	7.99	Put	Bond Future	9,007.3400	9.0073	9,418.6500	9.4187	4.566	0	0	0
2015/09/14	R214	05/11/2015	8.00	Put	Bond Future	8,916.1700	8.9162	9,326.6500	9.3266	4.604	0	0	0
2015/09/14	R214	05/11/2015	8.01	Put	Bond Future	8,825.4000	8.8254	9,235.0000	9.2350	4.641	0	0	0
2015/09/14	R214	05/11/2015	7.99	Call	Bond Future	58.6400	0.0586	38.2400	0.0382	(34.789)	0	0	0
2015/09/14	R214	05/11/2015	8.00	Call	Bond Future	61.4500	0.0614	40.2200	0.0402	(34.548)	0	0	0
2015/09/14	R214	05/11/2015	8.01	Call	Bond Future	64.4900	0.0645	42.3800	0.0424	(34.284)	0	0	0
2015/09/14	R214	04/02/2016			Bond Future	9.0857	77.5153	9.1428	77.0745	0.628	0.0000	0.0000	4,620
2015/09/14	R214	04/02/2016	7.99	Put	Bond Future	9,797.8700	9.7979	10,171.8500	10.1718	3.817	0	0	0
2015/09/14	R214	04/02/2016	8.00	Call	Bond Future	449.1900	0.4492	381.1800	0.3812	(15.141)	0	0	0
2015/09/14	R214	04/02/2016	8.01	Call	Bond Future	459.4400	0.4594	390.2200	0.3902	(15.066)	0	0	0
2015/09/14	R214	04/02/2016	7.99	Call	Bond Future	439.1100	0.4391	372.3100	0.3723	(15.213)	0	0	0
2015/09/14	R214	04/02/2016	8.01	Put	Bond Future	9,630.8700	9.6309	10,002.4300	10.0024	3.858	0	0	0
2015/09/14	R214	04/02/2016	8.00	Put	Bond Future	9,714.2000	9.7142	10,086.9700	10.0870	3.837	0	0	0
2015/09/14	R214	05/05/2016	9.01	Call	Bond Future	3,408.8800	3.4089	3,170.4800	3.1705	(6.993)	0	0	0
2015/09/14	R214	05/05/2016			Bond Future	9.1285	75.5986	9.1871	75.1503	0.641	0.0000	0.0000	0
2015/09/14	R214	05/05/2016	8.99	Call	Bond Future	3,338.2300	3.3382	3,102.7900	3.1028	(7.053)	0	0	0
2015/09/14	R214	05/05/2016	9.00	Call	Bond Future	3,373.4600	3.3735	3,136.5400	3.1365	(7.023)	0	0	0
2015/09/14	R214	05/05/2016	8.99	Put	Bond Future	4,416.8100	4.4168	4,629.6900	4.6297	4.820	0	0	0
2015/09/14	R214	05/05/2016	9.01	Put	Bond Future	4,330.1600	4.3302	4,540.0800	4.5401	4.848	0	0	0
2015/09/14	R214	05/05/2016	9.00	Put	Bond Future	4,373.3200	4.3733	4,584.7200	4.5847	4.834	0	0	0
2015/09/14	R248	05/11/2015	8.01	Put	Bond Future	11,955.7100	11.9557	12,459.2700	12.4593	4.212	0	0	0
2015/09/14	R248	05/11/2015			Bond Future	9.0817	98.2477	9.1319	97.7442	0.553	0.0000	0.0000	48,592
2015/09/14	R248	05/11/2015	8.00	Put	Bond Future	12,079.1700	12.0792	12,582.7300	12.5827	4.169	0	0	0
2015/09/14	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R248	05/11/2015	7.99	Put	Bond Future	12,202.8800	12.2029	12,706.4400	12.7064	4.127	0	0	0
2015/09/14	R248	04/02/2016	8.99	Put	Bond Future	1,493.6800	1.4937	2,007.9600	2.0080	34.430	0	0	0
2015/09/14	R248	04/02/2016			Bond Future	9.1380	99.9027	9.1899	99.3884	0.568	0.0000	0.0000	3,750
2015/09/14	R248	04/02/2016	9.00	Put	Bond Future	1,391.4700	1.3915	1,905.7500	1.9057	36.959	0	0	0
2015/09/14	R248	04/02/2016	9.01	Put	Bond Future	1,289.4500	1.2894	1,803.7300	1.8037	39.884	0	0	0
2015/09/14	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R248	05/05/2016			Bond Future	9.1822	97.2436	9.2354	96.7205	0.580	0.0000	0.0000	0
2015/09/14	R248	05/05/2016	8.99	Put	Bond Future	1,929.5200	1.9295	2,452.6300	2.4526	27.111	0	0	0

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2015/09/14	R248	05/05/2016	9.01	Put	Bond Future	1,725.5300	1.7255	2,248.6400	2.2486	30.316	0	0	0
2015/09/14	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R248	05/05/2016	9.00	Put	Bond Future	1,827.4300	1.8274	2,350.5400	2.3505	28.625	0	0	0
2015/09/14	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/14	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **529205**