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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/09/2015 TO 18/09/2015

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
2015/09/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	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
2015/09/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	2025	05/11/2015	123.01	Put	Bond Future	630.5900	0.6306	939.9000	0.9399	49.051	0	0	0
2015/09/18	2025	05/11/2015			Bond Future	122.3794	122.3794	122.0701	122.0701	(0.253)	0.0000	0.0000	544
2015/09/18	2025	05/11/2015	123.00	Put	Bond Future	620.5900	0.6206	929.9000	0.9299	49.841	0	0	0
2015/09/18	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2025	05/11/2015	122.99	Put	Bond Future	610.5900	0.6106	919.9000	0.9199	50.658	0	0	0
2015/09/18	2025	04/02/2016	126.01	Put	Bond Future	2,789.2600	2.7893	3,105.4100	3.1054	11.335	0	0	0
2015/09/18	2025	04/02/2016			Bond Future	123.2207	123.2207	122.9046	122.9046	(0.257)	0.0000	0.0000	0
2015/09/18	2025	04/02/2016	126.00	Put	Bond Future	2,779.2600	2.7793	3,095.4100	3.0954	11.375	0	0	0
2015/09/18	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2025	04/02/2016	125.99	Put	Bond Future	2,769.2600	2.7693	3,085.4100	3.0854	11.416	0	0	0
2015/09/18	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2030	05/11/2015			Bond Future	8.9223	94.8460	8.7639	96.0533	(1.775)	0.0000	0.0000	9,973
2015/09/18	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2030	05/11/2015	8.49	Put	Bond Future	3,348.1900	3.3482	2,140.9400	2.1409	(36.057)	0	0	0
2015/09/18	2030	05/11/2015	8.51	Put	Bond Future	3,189.5600	3.1896	1,982.3100	1.9823	(37.850)	0	0	0
2015/09/18	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2030	05/11/2015	8.50	Put	Bond Future	3,268.8300	3.2688	2,061.5800	2.0616	(36.932)	0	0	0
2015/09/18	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2030	04/02/2016			Bond Future	8.9862	92.4319	8.8228	93.6581	(1.818)	0.0000	0.0000	400
2015/09/18	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2030	04/02/2016	8.74	Put	Bond Future	1,856.7800	1.8568	630.5700	0.6306	(66.040)	0	0	0
2015/09/18	2030	04/02/2016	8.76	Put	Bond Future	1,704.0000	1.7040	477.7900	0.4778	(71.961)	0	0	0
2015/09/18	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2030	04/02/2016	8.75	Put	Bond Future	1,780.3400	1.7803	554.1300	0.5541	(68.875)	0	0	0
2015/09/18	2032	05/11/2015			Bond Future	9.0067	94.4900	8.8536	95.7398	(1.700)	0.0000	0.0000	1,579
2015/09/18	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2032	05/11/2015	7.99	Put	Bond Future	8,773.0000	8.7730	7,523.2200	7.5232	(14.246)	0	0	0
2015/09/18	2032	05/11/2015	8.01	Put	Bond Future	8,589.1600	8.5892	7,339.3800	7.3394	(14.551)	0	0	0
2015/09/18	2032	05/11/2015	8.00	Put	Bond Future	8,681.0200	8.6810	7,431.2400	7.4312	(14.397)	0	0	0
2015/09/18	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2032	04/02/2016			Bond Future	9.0700	96.0765	8.9122	97.3459	(1.739)	0.0000	0.0000	0
2015/09/18	2032	04/02/2016	8.69	Put	Bond Future	3,100.8800	3.1009	1,831.4300	1.8314	(40.938)	0	0	0
2015/09/18	2032	04/02/2016	8.71	Put	Bond Future	2,933.9400	2.9339	1,664.4900	1.6645	(43.268)	0	0	0

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2015/09/18	2032	04/02/2016	8.70	Put	Bond Future	3,017.3600	3.0174	1,747.9100	1.7479	(42.072)	0	0	0
2015/09/18	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2032	05/05/2016			Bond Future	9.1242	93.6259	8.9616	94.9176	(1.782)	0.0000	0.0000	0
2015/09/18	2032	05/05/2016	8.99	Put	Bond Future	1,064.0100	1.0640	0.0000	0.0000	(100.000)	0	0	0
2015/09/18	2032	05/05/2016	9.01	Put	Bond Future	904.3100	0.9043	0.0000	0.0000	(100.000)	0	0	0
2015/09/18	2032	05/05/2016	9.00	Put	Bond Future	984.1100	0.9841	0.0000	0.0000	(100.000)	0	0	0
2015/09/18	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	387.3300	0.3873	100.000	0	0	0
2015/09/18	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	227.6300	0.2276	100.000	0	0	0
2015/09/18	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	307.5300	0.3075	100.000	0	0	0
2015/09/18	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2033	05/11/2015			Bond Future	102.8835	102.8835	102.8853	102.8853	0.002	0.0000	0.0000	100
2015/09/18	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2033	05/11/2015	102.40	Call	Bond Future	483.4700	0.4835	485.2800	0.4853	0.374	0	0	0
2015/09/18	2033	05/11/2015	102.41	Call	Bond Future	473.4700	0.4735	475.2800	0.4753	0.382	0	0	0
2015/09/18	2033	05/11/2015	102.39	Call	Bond Future	493.4700	0.4935	495.2800	0.4953	0.367	0	0	0
2015/09/18	2033	04/02/2016	102.40	Call	Bond Future	2,219.2200	2.2192	2,219.6700	2.2197	0.020	0	0	0
2015/09/18	2033	04/02/2016			Bond Future	104.6192	104.6192	104.6197	104.6197	0.000	0.0000	0.0000	0
2015/09/18	2033	04/02/2016	102.41	Call	Bond Future	2,209.2200	2.2092	2,209.6700	2.2097	0.020	0	0	0
2015/09/18	2033	04/02/2016	102.39	Call	Bond Future	2,229.2200	2.2292	2,229.6700	2.2297	0.020	0	0	0
2015/09/18	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2033	05/05/2016			Bond Future	105.4956	105.4956	105.4959	105.4959	0.000	0.0000	0.0000	0
2015/09/18	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2033	05/05/2016	102.40	Call	Bond Future	3,095.6000	3.0956	3,095.9000	3.0959	0.010	0	0	0
2015/09/18	2033	05/05/2016	102.41	Call	Bond Future	3,085.6000	3.0856	3,085.9000	3.0859	0.010	0	0	0
2015/09/18	2033	05/05/2016	102.39	Call	Bond Future	3,105.6000	3.1056	3,105.9000	3.1059	0.010	0	0	0
2015/09/18	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	05/11/2015	7.99	Put	Bond Future	10,949.2600	10.9493	9,665.7000	9.6657	(11.723)	0	0	0
2015/09/18	2037	05/11/2015	8.01	Put	Bond Future	10,738.6700	10.7387	9,455.1100	9.4551	(11.953)	0	0	0
2015/09/18	2037	05/11/2015			Bond Future	9.1200	96.5588	8.9771	97.8423	(1.566)	0.0000	0.0000	49,825
2015/09/18	2037	05/11/2015	8.00	Put	Bond Future	10,843.8800	10.8439	9,560.3200	9.5603	(11.837)	0	0	0
2015/09/18	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	04/02/2016	8.75	Put	Bond Future	3,899.9100	3.8999	2,596.1400	2.5961	(33.431)	0	0	0
2015/09/18	2037	04/02/2016			Bond Future	9.1803	93.9229	9.0334	95.2267	(1.600)	0.0000	0.0000	370
2015/09/18	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	04/02/2016	8.74	Put	Bond Future	3,993.5300	3.9935	2,689.7600	2.6898	(32.647)	0	0	0
2015/09/18	2037	04/02/2016	8.76	Put	Bond Future	3,806.4200	3.8064	2,502.6500	2.5026	(34.252)	0	0	0

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2015/09/18	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	05/05/2016	9.00	Put	Bond Future	2,060.0900	2.0601	733.4800	0.7335	(64.396)	0	0	0
2015/09/18	2037	05/05/2016			Bond Future	9.2333	95.5924	9.0822	96.9190	(1.637)	0.0000	0.0000	0
2015/09/18	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2037	05/05/2016	8.99	Put	Bond Future	2,149.9700	2.1500	823.3600	0.8234	(61.704)	0	0	0
2015/09/18	2037	05/05/2016	9.01	Put	Bond Future	1,970.3400	1.9703	643.7300	0.6437	(67.329)	0	0	0
2015/09/18	2038	05/11/2015			Bond Future	125.5447	125.5447	125.5473	125.5473	0.002	0.0000	0.0000	7,020
2015/09/18	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2038	05/11/2015	133.99	Put	Bond Future	8,445.3400	8.4453	8,442.7100	8.4427	(0.031)	0	0	0
2015/09/18	2038	05/11/2015	134.01	Put	Bond Future	8,465.3400	8.4653	8,462.7100	8.4627	(0.031)	0	0	0
2015/09/18	2038	05/11/2015	134.00	Put	Bond Future	8,455.3400	8.4553	8,452.7100	8.4527	(0.031)	0	0	0
2015/09/18	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2038	04/02/2016			Bond Future	126.2864	126.2864	126.2875	126.2875	0.001	0.0000	0.0000	0
2015/09/18	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2038	04/02/2016	130.99	Put	Bond Future	4,703.5600	4.7036	4,702.4600	4.7025	(0.023)	0	0	0
2015/09/18	2038	04/02/2016	131.01	Put	Bond Future	4,723.5600	4.7236	4,722.4600	4.7225	(0.023)	0	0	0
2015/09/18	2038	04/02/2016	131.00	Put	Bond Future	4,713.5600	4.7136	4,712.4600	4.7125	(0.023)	0	0	0
2015/09/18	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2044	05/11/2015			Bond Future	9.1480	98.3989	9.0053	99.8028	(1.560)	0.0000	0.0000	17,486
2015/09/18	2044	05/11/2015	8.24	Put	Bond Future	9,560.1300	9.5601	8,156.1700	8.1562	(14.686)	0	0	0
2015/09/18	2044	05/11/2015	8.26	Put	Bond Future	9,332.5700	9.3326	7,928.6100	7.9286	(15.044)	0	0	0
2015/09/18	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2044	05/11/2015	8.25	Put	Bond Future	9,446.2400	9.4462	8,042.2800	8.0423	(14.863)	0	0	0
2015/09/18	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2044	04/02/2016	8.99	Put	Bond Future	2,101.5900	2.1016	675.4000	0.6754	(67.862)	0	0	0
2015/09/18	2044	04/02/2016			Bond Future	9.2049	95.6687	9.0582	97.0949	(1.594)	0.0000	0.0000	0
2015/09/18	2044	04/02/2016	9.01	Put	Bond Future	1,902.6700	1.9027	476.4800	0.4765	(74.957)	0	0	0
2015/09/18	2044	04/02/2016	9.00	Put	Bond Future	2,002.0400	2.0020	575.8500	0.5759	(71.237)	0	0	0
2015/09/18	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2044	05/05/2016	8.99	Put	Bond Future	2,574.2400	2.5742	1,123.0400	1.1230	(56.374)	0	0	0
2015/09/18	2044	05/05/2016			Bond Future	9.2548	97.3693	9.1040	98.8205	(1.629)	0.0000	0.0000	0
2015/09/18	2044	05/05/2016	9.01	Put	Bond Future	2,375.6800	2.3757	924.4800	0.9245	(61.086)	0	0	0
2015/09/18	2044	05/05/2016	9.00	Put	Bond Future	2,474.8700	2.4749	1,023.6700	1.0237	(58.637)	0	0	0
2015/09/18	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2046	05/11/2015			Bond Future	124.9144	124.9144	124.9174	124.9174	0.002	0.0000	0.0000	6,432
2015/09/18	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/18	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2046	05/11/2015	132.99	Put	Bond Future	8,075.6200	8.0756	8,072.6400	8.0726	(0.037)	0	0	0
2015/09/18	2046	05/11/2015	133.01	Put	Bond Future	8,095.6200	8.0956	8,092.6400	8.0926	(0.037)	0	0	0
2015/09/18	2046	05/11/2015	133.00	Put	Bond Future	8,085.6200	8.0856	8,082.6400	8.0826	(0.037)	0	0	0
2015/09/18	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2046	04/02/2016			Bond Future	127.0217	127.0217	127.0231	127.0231	0.001	0.0000	0.0000	0
2015/09/18	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2046	04/02/2016	127.99	Put	Bond Future	968.2800	0.9683	966.9200	0.9669	(0.140)	0	0	0
2015/09/18	2046	04/02/2016	128.01	Put	Bond Future	988.2800	0.9883	986.9200	0.9869	(0.138)	0	0	0
2015/09/18	2046	04/02/2016	128.00	Put	Bond Future	978.2800	0.9783	976.9200	0.9769	(0.139)	0	0	0
2015/09/18	2050	05/11/2015			Bond Future	132.9535	132.9535	132.9567	132.9567	0.002	0.0000	0.0000	4,911
2015/09/18	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2050	05/11/2015	144.99	Put	Bond Future	12,036.5100	12.0365	12,033.3500	12.0334	(0.026)	0	0	0
2015/09/18	2050	05/11/2015	145.01	Put	Bond Future	12,056.5100	12.0565	12,053.3500	12.0534	(0.026)	0	0	0
2015/09/18	2050	05/11/2015	145.00	Put	Bond Future	12,046.5100	12.0465	12,043.3500	12.0434	(0.026)	0	0	0
2015/09/18	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2050	04/02/2016			Bond Future	133.6603	133.6603	133.6619	133.6619	0.001	0.0000	0.0000	0
2015/09/18	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2050	04/02/2016	137.99	Put	Bond Future	4,329.6800	4.3297	4,328.0900	4.3281	(0.037)	0	0	0
2015/09/18	2050	04/02/2016	138.01	Put	Bond Future	4,349.6800	4.3497	4,348.0900	4.3481	(0.037)	0	0	0
2015/09/18	2050	04/02/2016	138.00	Put	Bond Future	4,339.6800	4.3397	4,338.0900	4.3381	(0.037)	0	0	0
2015/09/18	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	AL37	05/11/2015			Index Future	462.2440	462.2440	465.2470	465.2470	0.650	0.0000	0.0000	3
2015/09/18	AL37	04/02/2016			Index Future	470.0050	470.0050	473.0520	473.0520	0.648	0.0000	0.0000	0
2015/09/18	AL7T	05/11/2015			Index Future	542.3260	542.3260	547.8770	547.8770	1.024	0.0000	0.0000	1
2015/09/18	AL7T	04/02/2016			Index Future	551.4320	551.4320	557.0670	557.0670	1.022	0.0000	0.0000	0
2015/09/18	ALBI	05/11/2015			Index Future	495.3380	495.3380	500.6800	500.6800	1.078	0.0000	0.0000	454
2015/09/18	ALBI	04/02/2016			Index Future	503.6540	503.6540	509.0790	509.0790	1.077	0.0000	0.0000	146
2015/09/18	ALBI	05/05/2016			Index Future	512.5960	512.5960	518.1160	518.1160	1.077	0.0000	0.0000	0
2015/09/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/18	EL28	05/11/2015	126.99	Put	Bond Future	2,320.1600	2.3202	2,316.4500	2.3165	(0.160)	0	0	0
2015/09/18	EL28	05/11/2015			Bond Future	124.6698	124.6698	124.6735	124.6735	0.003	0.0000	0.0000	0
2015/09/18	EL28	05/11/2015	127.01	Put	Bond Future	2,340.1600	2.3402	2,336.4500	2.3365	(0.159)	0	0	0
2015/09/18	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	EL28	05/11/2015	127.00	Put	Bond Future	2,330.1600	2.3302	2,326.4500	2.3265	(0.159)	0	0	0
2015/09/18	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	EL28	04/02/2016	128.99	Put	Bond Future	2,216.8000	2.2168	2,214.5600	2.2146	(0.101)	0	0	0
2015/09/18	EL28	04/02/2016			Bond Future	126.7732	126.7732	126.7754	126.7754	0.002	0.0000	0.0000	0
2015/09/18	EL28	04/02/2016	129.01	Put	Bond Future	2,236.8000	2.2368	2,234.5600	2.2346	(0.100)	0	0	0
2015/09/18	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	EL28	04/02/2016	129.00	Put	Bond Future	2,226.8000	2.2268	2,224.5600	2.2246	(0.101)	0	0	0
2015/09/18	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	ES33	05/11/2015	9.00	Put	Bond Future	7,535.4400	7.5354	6,534.0400	6.5340	(13.289)	0	0	0
2015/09/18	ES33	05/11/2015			Bond Future	10.0171	80.3979	9.8737	81.3993	(1.432)	0.0000	0.0000	6,441
2015/09/18	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	ES33	05/11/2015	8.99	Put	Bond Future	7,614.7700	7.6148	6,613.3700	6.6134	(13.151)	0	0	0
2015/09/18	ES33	05/11/2015	9.01	Put	Bond Future	7,456.2100	7.4562	6,454.8100	6.4548	(13.430)	0	0	0
2015/09/18	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	329.3600	0.3294	100.000	0	0	0
2015/09/18	ES33	04/02/2016			Bond Future	10.1103	81.7478	9.9624	82.7648	(1.463)	0.0000	0.0000	0
2015/09/18	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	191.2300	0.1912	100.000	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
2015/09/18	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	260.3400	0.2603	100.000	0	0	0
2015/09/18	ES33	04/02/2016	9.99	Put	Bond Future	825.7800	0.8258	0.0000	0.0000	(100.000)	0	0	0
2015/09/18	ES33	04/02/2016	10.01	Put	Bond Future	687.6500	0.6877	0.0000	0.0000	(100.000)	0	0	0
2015/09/18	ES33	04/02/2016	10.00	Put	Bond Future	756.6700	0.7567	0.0000	0.0000	(100.000)	0	0	0
2015/09/18	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	ES33	05/05/2016			Bond Future	10.1932	79.4093	10.0405	80.4442	(1.498)	0.0000	0.0000	0
2015/09/18	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	ES33	05/05/2016	9.99	Put	Bond Future	1,381.5900	1.3816	346.7100	0.3467	(74.905)	0	0	0
2015/09/18	ES33	05/05/2016	10.01	Put	Bond Future	1,243.9500	1.2439	209.0700	0.2091	(83.193)	0	0	0
2015/09/18	ES33	05/05/2016	10.00	Put	Bond Future	1,312.7200	1.3127	277.8400	0.2778	(78.835)	0	0	0
2015/09/18	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	GOVI	05/11/2015			GOVI	492.2670	492.2670	497.2380	497.2380	1.010	0.0000	0.0000	445
2015/09/18	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	GOVI	05/11/2015	529.99	Put	GOVI	377,230.0000	37.7230	327,520.0000	32.7520	(13.178)	0	0	0
2015/09/18	GOVI	05/11/2015	530.01	Put	GOVI	377,430.0000	37.7430	327,720.0000	32.7720	(13.171)	0	0	0
2015/09/18	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	GOVI	05/11/2015	530.00	Put	GOVI	377,330.0000	37.7330	327,620.0000	32.7620	(13.174)	0	0	0
2015/09/18	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	GOVI	04/02/2016			GOVI	500.5320	500.5320	505.5790	505.5790	1.008	0.0000	0.0000	26
2015/09/18	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	GOVI	04/02/2016	511.99	Put	GOVI	114,580.0000	11.4580	64,110.0000	6.4110	(44.048)	0	0	0
2015/09/18	GOVI	04/02/2016	512.01	Put	GOVI	114,780.0000	11.4780	64,310.0000	6.4310	(43.971)	0	0	0
2015/09/18	GOVI	04/02/2016	512.00	Put	GOVI	114,680.0000	11.4680	64,210.0000	6.4210	(44.009)	0	0	0
2015/09/18	GOVI	05/05/2016	518.01	Put	GOVI	85,910.0000	8.5910	34,570.0000	3.4570	(59.760)	0	0	0
2015/09/18	GOVI	05/05/2016			GOVI	509.4190	509.4190	514.5530	514.5530	1.008	0.0000	0.0000	0
2015/09/18	GOVI	05/05/2016	518.00	Put	GOVI	85,810.0000	8.5810	34,470.0000	3.4470	(59.830)	0	0	0
2015/09/18	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	GOVI	05/05/2016	517.99	Put	GOVI	85,710.0000	8.5710	34,370.0000	3.4370	(59.900)	0	0	0
2015/09/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/18	IGOV	05/11/2015			Index Future	230.9460	230.9460	230.9030	230.9030	(0.019)	0.0000	0.0000	969
2015/09/18	IGOV	04/02/2016			Index Future	234.8420	234.8420	234.7960	234.7960	(0.020)	0.0000	0.0000	82
2015/09/18	IGOV	05/05/2016			Index Future	239.0290	239.0290	238.9820	238.9820	(0.020)	0.0000	0.0000	0
2015/09/18	ILBI	05/11/2015			Index Future	626.2050	626.2050	626.1010	626.1010	(0.017)	0.0000	0.0000	0
2015/09/18	ILBI	04/02/2016			Index Future	636.9020	636.9020	636.7950	636.7950	(0.017)	0.0000	0.0000	160
2015/09/18	IS01	19/12/2016			Interest Rate Swap	99.9718	99.9718	99.8393	99.8393	(0.133)	0.0000	0.0000	0
2015/09/18	IS02	18/12/2017			Interest Rate Swap	100.2049	100.2049	99.9030	99.9030	(0.301)	0.0000	0.0000	0

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2015/09/18	IS05	17/12/2020			Interest Rate Swap	100.0307	100.0307	99.3388	99.3388	(0.692)	0.0000	0.0000	0
2015/09/18	IS10	17/12/2025			Interest Rate Swap	101.6525	101.6525	100.6722	100.6722	(0.964)	0.0000	0.0000	0
2015/09/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/18	JBAF	21/10/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/09/18	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/18	JBAF	15/12/2015			Jibar Tradeable Future	6.6200	93.3800	6.6200	93.3800	0.000	0.0000	0.0000	0
2015/09/18	JBAF	20/01/2016			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2015/09/18	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/09/18	JBAF	16/03/2016			Jibar Tradeable Future	6.8100	93.1900	6.8100	93.1900	0.000	0.0000	0.0000	0
2015/09/18	JBAF	15/06/2016			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2015/09/18	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2015/09/18	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/09/18	JBAF	15/03/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/09/18	JBAF	21/06/2017			Jibar Tradeable Future	7.8600	92.1400	7.8600	92.1400	0.000	0.0000	0.0000	0
2015/09/18	JBAF	20/09/2017			Jibar Tradeable Future	7.8600	92.1400	7.9000	92.1000	0.509	0.0000	0.0000	0
2015/09/18	R023	05/11/2015			Bond Future	8.4011	97.9999	8.2260	98.9264	(2.084)	0.0000	0.0000	14,033
2015/09/18	R023	05/11/2015	7.99	Put	Bond Future	2,507.6900	2.5077	1,817.7100	1.8177	(27.515)	0	0	0
2015/09/18	R023	05/11/2015	8.01	Put	Bond Future	2,422.8100	2.4228	1,744.9800	1.7450	(27.977)	0	0	0
2015/09/18	R023	05/11/2015	7.99	Call	Bond Future	314.4900	0.3145	550.9500	0.5509	75.188	0	0	0
2015/09/18	R023	05/11/2015	8.00	Put	Bond Future	2,465.0800	2.4651	1,781.1400	1.7811	(27.745)	0	0	0
2015/09/18	R023	05/11/2015	8.00	Call	Bond Future	325.9700	0.3260	568.4700	0.5685	74.393	0	0	0
2015/09/18	R023	05/11/2015	8.01	Call	Bond Future	337.7600	0.3378	586.3700	0.5864	73.606	0	0	0
2015/09/18	R023	04/02/2016	8.01	Put	Bond Future	3,173.0500	3.1731	2,536.1200	2.5361	(20.073)	0	0	0
2015/09/18	R023	04/02/2016			Bond Future	8.4799	99.6453	8.2966	100.5859	(2.161)	0.0000	0.0000	1,050
2015/09/18	R023	04/02/2016	8.00	Put	Bond Future	3,210.9300	3.2109	2,569.8000	2.5698	(19.967)	0	0	0
2015/09/18	R023	04/02/2016	8.01	Call	Bond Future	737.7600	0.7378	1,041.4000	1.0414	41.157	0	0	0
2015/09/18	R023	04/02/2016	7.99	Call	Bond Future	708.2000	0.7082	1,003.4300	1.0034	41.687	0	0	0
2015/09/18	R023	04/02/2016	8.00	Call	Bond Future	722.9800	0.7230	1,022.4200	1.0224	41.417	0	0	0
2015/09/18	R023	04/02/2016	7.99	Put	Bond Future	3,248.8500	3.2488	2,603.5100	2.6035	(19.864)	0	0	0
2015/09/18	R023	05/05/2016			Bond Future	8.5375	97.4865	8.3457	98.4435	(2.248)	0.0000	0.0000	0
2015/09/18	R023	05/05/2016	8.24	Put	Bond Future	3,038.9700	3.0390	2,497.4400	2.4974	(17.820)	0	0	0
2015/09/18	R023	05/05/2016	8.26	Put	Bond Future	2,978.8800	2.9789	2,444.2100	2.4442	(17.949)	0	0	0
2015/09/18	R023	05/05/2016	8.24	Call	Bond Future	1,550.0100	1.5500	1,965.4900	1.9655	26.805	0	0	0
2015/09/18	R023	05/05/2016	8.25	Put	Bond Future	3,008.8300	3.0088	2,470.7300	2.4707	(17.884)	0	0	0
2015/09/18	R023	05/05/2016	8.25	Call	Bond Future	1,570.3700	1.5704	1,989.2800	1.9893	26.676	0	0	0
2015/09/18	R023	05/05/2016	8.26	Call	Bond Future	1,590.8900	1.5909	2,013.2300	2.0132	26.547	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
2015/09/18	R186	05/11/2015	7.75	Put	Bond Future	6,305.1000	6.3051	5,169.6100	5.1696	(18.009)	0	0	0
2015/09/18	R186	05/11/2015	8.24	Call	Bond Future	779.5500	0.7795	1,209.7200	1.2097	55.182	0	0	0
2015/09/18	R186	05/11/2015	8.25	Put	Bond Future	2,912.2800	2.9123	2,108.6400	2.1086	(27.595)	0	0	8,650
2015/09/18	R186	05/11/2015	8.45	Call	Bond Future	1,397.2600	1.3973	2,021.1300	2.0211	44.650	0	0	200
2015/09/18	R186	05/11/2015	8.75	Call	Bond Future	2,706.4500	2.7064	3,590.4500	3.5905	32.663	0	0	0
2015/09/18	R186	05/11/2015	8.85	Put	Bond Future	702.4400	0.7024	415.1900	0.4152	(40.893)	0	0	2,283
2015/09/18	R186	05/11/2015			Bond Future	8.5182	118.1125	8.3593	119.3552	(1.865)	8.4132	8.4132	32,470
2015/09/18	R186	05/11/2015	8.00	Put	Bond Future	4,467.6800	4.4677	3,465.9300	3.4659	(22.422)	0	0	0
2015/09/18	R186	05/11/2015	9.00	Put	Bond Future	450.5600	0.4506	252.1400	0.2521	(44.039)	0	0	2,600
2015/09/18	R186	05/11/2015	8.22	Call	Bond Future	732.9500	0.7330	1,145.5500	1.1456	56.293	0	0	0
2015/09/18	R186	05/11/2015	8.24	Put	Bond Future	2,967.9400	2.9679	2,155.4400	2.1554	(27.376)	0	0	0
2015/09/18	R186	05/11/2015	8.35	Put	Bond Future	2,389.5800	2.3896	1,677.2200	1.6772	(29.811)	0	0	9,430
2015/09/18	R186	05/11/2015	8.26	Put	Bond Future	2,857.3600	2.8574	2,062.6500	2.0626	(27.813)	0	0	0
2015/09/18	R186	05/11/2015	8.50	Put	Bond Future	1,721.3700	1.7214	1,149.1600	1.1492	(33.242)	0	0	4,666
2015/09/18	R186	05/11/2015	8.55	Put	Bond Future	1,532.8300	1.5328	1,006.3500	1.0064	(34.347)	0	0	4,667
2015/09/18	R186	05/11/2015	7.73	Call	Bond Future	110.3300	0.1103	209.8200	0.2098	90.175	0	0	169
2015/09/18	R186	05/11/2015	7.86	Call	Bond Future	197.1700	0.1972	354.5600	0.3546	79.825	0	0	674
2015/09/18	R186	05/11/2015	8.35	Call	Bond Future	1,073.2700	1.0733	1,603.5800	1.6036	49.411	0	0	843
2015/09/18	R186	05/11/2015	8.00	Call	Bond Future	345.1600	0.3452	586.0800	0.5861	69.800	0	0	200
2015/09/18	R186	05/11/2015	8.45	Put	Bond Future	1,928.5000	1.9285	1,309.7000	1.3097	(32.087)	0	0	6,308
2015/09/18	R186	05/11/2015	8.75	Put	Bond Future	925.8700	0.9259	567.2000	0.5672	(38.739)	0	0	10,200
2015/09/18	R186	05/11/2015	8.85	Call	Bond Future	3,239.4200	3.2394	4,194.8400	4.1948	29.494	0	0	0
2015/09/18	R186	05/11/2015	9.00	Call	Bond Future	4,109.0800	4.1091	5,153.3300	5.1533	25.413	0	0	0
2015/09/18	R186	05/11/2015	7.73	Put	Bond Future	6,461.3900	6.4614	5,318.2100	5.3182	(17.692)	0	0	0
2015/09/18	R186	05/11/2015	7.75	Call	Bond Future	121.0600	0.1211	228.2400	0.2282	88.535	0	0	1,200
2015/09/18	R186	05/11/2015	7.86	Put	Bond Future	5,468.1800	5.4682	4,382.9000	4.3829	(19.847)	0	0	0
2015/09/18	R186	05/11/2015	8.25	Call	Bond Future	803.5400	0.8035	1,242.5700	1.2426	54.637	0	0	0
2015/09/18	R186	05/11/2015	8.22	Put	Bond Future	3,080.8600	3.0809	2,250.7900	2.2508	(26.943)	0	0	1,090
2015/09/18	R186	05/11/2015	8.26	Call	Bond Future	828.2000	0.8282	1,276.1600	1.2762	54.088	0	0	0
2015/09/18	R186	05/11/2015	8.50	Call	Bond Future	1,579.9300	1.5799	2,250.3900	2.2504	42.436	0	0	650
2015/09/18	R186	05/11/2015	8.55	Call	Bond Future	1,779.3800	1.7794	2,495.5700	2.4956	40.249	0	0	0
2015/09/18	R186	04/02/2016	7.50	Call	Bond Future	322.3900	0.3224	474.4800	0.4745	47.176	0	0	0
2015/09/18	R186	04/02/2016			Bond Future	8.5812	114.7976	8.4164	116.0595	(1.920)	0.0000	0.0000	5,365
2015/09/18	R186	04/02/2016	8.75	Call	Bond Future	3,364.1300	3.3641	4,140.5200	4.1405	23.078	0	0	0
2015/09/18	R186	04/02/2016	7.51	Call	Bond Future	330.5100	0.3305	485.6600	0.4857	46.943	0	0	0
2015/09/18	R186	04/02/2016	7.49	Call	Bond Future	314.4300	0.3144	463.5100	0.4635	47.413	0	0	0
2015/09/18	R186	04/02/2016	7.50	Put	Bond Future	8,964.1900	8.9642	7,854.3800	7.8544	(12.380)	0	0	0
2015/09/18	R186	04/02/2016	7.49	Put	Bond Future	9,040.2500	9.0402	7,927.4300	7.9274	(12.310)	0	0	0
2015/09/18	R186	04/02/2016	8.75	Put	Bond Future	2,090.3100	2.0903	1,604.8000	1.6048	(23.227)	0	0	6,700
2015/09/18	R186	04/02/2016	7.51	Put	Bond Future	8,888.3700	8.8884	7,781.6200	7.7816	(12.452)	0	0	0
2015/09/18	R186	05/05/2016			Bond Future	8.6325	116.8374	8.4615	118.1214	(1.981)	0.0000	0.0000	0
2015/09/18	R186	05/05/2016	8.34	Call	Bond Future	2,497.5400	2.4975	3,059.8600	3.0599	22.515	0	0	0
2015/09/18	R186	05/05/2016	8.35	Call	Bond Future	2,528.2800	2.5283	3,095.0100	3.0950	22.416	0	0	0
2015/09/18	R186	05/05/2016	8.33	Call	Bond Future	2,467.0400	2.4670	3,024.9400	3.0249	22.614	0	0	0
2015/09/18	R186	05/05/2016	8.35	Put	Bond Future	4,660.0000	4.6600	3,942.7300	3.9427	(15.392)	0	0	0
2015/09/18	R186	05/05/2016	7.56	Put	Bond Future	9,171.0700	9.1711	8,136.0200	8.1360	(11.286)	0	0	0
2015/09/18	R186	05/05/2016	8.34	Put	Bond Future	4,705.7100	4.7057	3,984.0300	3.9840	(15.336)	0	0	0
2015/09/18	R186	05/05/2016	7.56	Call	Bond Future	782.2800	0.7823	1,031.2300	1.0312	31.824	0	0	0

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
2015/09/18	R186	05/05/2016	8.33	Put	Bond Future	4,751.7200		4.7517	4,025.6200	4.0256	(15.281)	0	0	0
2015/09/18	R186	04/08/2016	8.51	Put	Bond Future	4,703.5200		4.7035	4,035.7300	4.0357	(14.198)	0	0	0
2015/09/18	R186	04/08/2016			Bond Future	8.6833		113.6638	8.5058	114.9691	(2.044)	0.0000	0.0000	0
2015/09/18	R186	04/08/2016	8.50	Put	Bond Future	4,744.4200		4.7444	4,072.8300	4.0728	(14.155)	0	0	0
2015/09/18	R186	04/08/2016	8.51	Call	Bond Future	3,429.3300		3.4293	4,066.7800	4.0668	18.588	0	0	0
2015/09/18	R186	04/08/2016	8.49	Call	Bond Future	3,363.0800		3.3631	3,992.9200	3.9929	18.728	0	0	0
2015/09/18	R186	04/08/2016	8.50	Call	Bond Future	3,396.1100		3.3961	4,029.7600	4.0298	18.658	0	0	0
2015/09/18	R186	04/08/2016	8.49	Put	Bond Future	4,785.5700		4.7856	4,110.1700	4.1102	(14.113)	0	0	0
2015/09/18	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R197	05/11/2015			Bond Future	292.8389		292.8389	292.8435	292.8435	0.002	0.0000	0.0000	927
2015/09/18	R197	05/11/2015	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R197	05/11/2015	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R197	05/11/2015	294.99	Put	Bond Future	2,151.1200		2.1511	2,146.4600	2.1465	(0.217)	0	0	0
2015/09/18	R197	05/11/2015	295.01	Put	Bond Future	2,171.1200		2.1711	2,166.4600	2.1665	(0.215)	0	0	0
2015/09/18	R197	05/11/2015	295.00	Put	Bond Future	2,161.1200		2.1611	2,156.4600	2.1565	(0.216)	0	0	0
2015/09/18	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R197	04/02/2016			Bond Future	291.4181		291.4181	291.4192	291.4192	0.000	0.0000	0.0000	0
2015/09/18	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R197	04/02/2016	296.99	Put	Bond Future	5,571.9300		5.5719	5,570.7900	5.5708	(0.020)	0	0	0
2015/09/18	R197	04/02/2016	297.01	Put	Bond Future	5,591.9300		5.5919	5,590.7900	5.5908	(0.020)	0	0	0
2015/09/18	R197	04/02/2016	297.00	Put	Bond Future	5,581.9300		5.5819	5,580.7900	5.5808	(0.020)	0	0	0
2015/09/18	R202	05/11/2015			Bond Future	238.5138		238.5138	238.5184	238.5184	0.002	0.0000	0.0000	53,286
2015/09/18	R202	05/11/2015	245.99	Put	Bond Future	7,476.2500		7.4763	7,471.6400	7.4716	(0.062)	0	0	0
2015/09/18	R202	05/11/2015	246.01	Put	Bond Future	7,496.2500		7.4963	7,491.6400	7.4916	(0.061)	0	0	0
2015/09/18	R202	05/11/2015	246.00	Put	Bond Future	7,486.2500		7.4863	7,481.6400	7.4816	(0.062)	0	0	0
2015/09/18	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R202	04/02/2016			Bond Future	239.1587		239.1587	239.1604	239.1604	0.001	0.0000	0.0000	0
2015/09/18	R202	04/02/2016	239.99	Put	Bond Future	831.2900		0.8313	829.6400	0.8296	(0.198)	0	0	0
2015/09/18	R202	04/02/2016	240.01	Put	Bond Future	851.2900		0.8513	849.6400	0.8496	(0.194)	0	0	0
2015/09/18	R202	04/02/2016	240.00	Put	Bond Future	841.2900		0.8413	839.6400	0.8396	(0.196)	0	0	0
2015/09/18	R202	04/02/2016	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R202	04/02/2016	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R202	04/02/2016	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R203	05/11/2015	5.99	Call	Bond Future	0.0900		0.0001	0.4500	0.0005	400.000	0	0	0
2015/09/18	R203	05/11/2015	6.00	Put	Bond Future	2,448.1800		2.4482	2,104.2900	2.1043	(14.047)	0	0	0
2015/09/18	R203	05/11/2015			Bond Future	7.4057		102.6855	7.2053	103.0298	(2.706)	0.0000	0.0000	15,930
2015/09/18	R203	05/11/2015	6.00	Call	Bond Future	0.1000		0.0001	0.4900	0.0005	390.000	0	0	0
2015/09/18	R203	05/11/2015	6.01	Call	Bond Future	0.1100		0.0001	0.5300	0.0005	381.818	0	0	0
2015/09/18	R203	05/11/2015	5.99	Put	Bond Future	2,465.8600		2.4659	2,121.9400	2.1219	(13.947)	0	0	0
2015/09/18	R203	05/11/2015	6.01	Put	Bond Future	2,430.5000		2.4305	2,086.6400	2.0866	(14.148)	0	0	0
2015/09/18	R203	04/02/2016	7.25	Put	Bond Future	552.1800		0.5522	339.8600	0.3399	(38.451)	0	0	0
2015/09/18	R203	04/02/2016	7.26	Put	Bond Future	542.1200		0.5421	332.3300	0.3323	(38.698)	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
2015/09/18	R203	04/02/2016			Bond Future	7.5128	104.4095	7.2795	104.7582	(3.106)	0.0000	0.0000	0
2015/09/18	R203	04/02/2016	7.26	Call	Bond Future	164.2700	0.1643	303.1400	0.3031	84.538	0	0	0
2015/09/18	R203	04/02/2016	7.24	Call	Bond Future	154.7600	0.1548	288.6100	0.2886	86.489	0	0	0
2015/09/18	R203	04/02/2016	7.25	Call	Bond Future	159.3500	0.1594	295.6900	0.2957	85.560	0	0	0
2015/09/18	R203	04/02/2016	7.24	Put	Bond Future	562.5800	0.5626	347.7700	0.3478	(38.183)	0	0	0
2015/09/18	R203	05/05/2016	7.25	Put	Bond Future	724.0600	0.7241	520.4300	0.5204	(28.123)	0	0	0
2015/09/18	R203	05/05/2016			Bond Future	7.5707	102.0944	7.2919	102.4490	(3.683)	0.0000	0.0000	0
2015/09/18	R203	05/05/2016	7.26	Call	Bond Future	321.1400	0.3211	473.5200	0.4735	47.450	0	0	0
2015/09/18	R203	05/05/2016	7.24	Call	Bond Future	311.1300	0.3111	460.6200	0.4606	48.047	0	0	0
2015/09/18	R203	05/05/2016	7.25	Call	Bond Future	316.1100	0.3161	467.0500	0.4670	47.749	0	0	0
2015/09/18	R203	05/05/2016	7.24	Put	Bond Future	731.8400	0.7318	526.7600	0.5268	(28.023)	0	0	0
2015/09/18	R203	05/05/2016	7.26	Put	Bond Future	716.3400	0.7163	514.1500	0.5141	(28.225)	0	0	0
2015/09/18	R204	05/11/2015			Bond Future	7.7888	103.6644	7.5885	104.2128	(2.572)	0.0000	0.0000	23,871
2015/09/18	R204	05/11/2015	6.25	Call	Bond Future	0.1100	0.0001	0.4800	0.0005	336.364	0	0	0
2015/09/18	R204	05/11/2015	6.24	Put	Bond Future	4,337.9400	4.3379	3,789.9100	3.7899	(12.633)	0	0	0
2015/09/18	R204	05/11/2015	6.26	Put	Bond Future	4,280.4700	4.2805	3,732.5100	3.7325	(12.801)	0	0	0
2015/09/18	R204	05/11/2015	6.25	Put	Bond Future	4,309.2100	4.3092	3,761.2100	3.7612	(12.717)	0	0	0
2015/09/18	R204	05/11/2015	6.26	Call	Bond Future	0.1100	0.0001	0.5200	0.0005	372.727	0	0	0
2015/09/18	R204	05/11/2015	6.24	Call	Bond Future	0.1000	0.0001	0.4400	0.0004	340.000	0	0	0
2015/09/18	R204	04/02/2016	7.50	Call	Bond Future	304.0000	0.3040	493.9000	0.4939	62.467	0	0	0
2015/09/18	R204	04/02/2016			Bond Future	7.8846	101.3683	7.6652	101.9244	(2.783)	0.0000	0.0000	0
2015/09/18	R204	04/02/2016	7.51	Call	Bond Future	311.4800	0.3115	504.4400	0.5044	61.949	0	0	0
2015/09/18	R204	04/02/2016	7.49	Put	Bond Future	1,299.4700	1.2995	930.1800	0.9302	(28.419)	0	0	0
2015/09/18	R204	04/02/2016	7.51	Put	Bond Future	1,263.1700	1.2632	899.9900	0.9000	(28.751)	0	0	0
2015/09/18	R204	04/02/2016	7.49	Call	Bond Future	296.6600	0.2967	483.5100	0.4835	62.985	0	0	0
2015/09/18	R204	04/02/2016	7.50	Put	Bond Future	1,281.2500	1.2813	915.0100	0.9150	(28.585)	0	0	0
2015/09/18	R204	05/05/2016	7.75	Call	Bond Future	753.1100	0.7531	1,018.3200	1.0183	35.215	0	0	0
2015/09/18	R204	05/05/2016			Bond Future	7.9564	103.1692	7.7137	103.7350	(3.051)	0.0000	0.0000	0
2015/09/18	R204	05/05/2016	7.76	Call	Bond Future	763.5500	0.7636	1,030.9200	1.0309	35.017	0	0	0
2015/09/18	R204	05/05/2016	7.74	Put	Bond Future	1,247.2800	1.2473	944.5700	0.9446	(24.270)	0	0	0
2015/09/18	R204	05/05/2016	7.76	Put	Bond Future	1,221.0200	1.2210	922.6200	0.9226	(24.439)	0	0	0
2015/09/18	R204	05/05/2016	7.74	Call	Bond Future	743.0800	0.7431	1,006.1400	1.0061	35.401	0	0	0
2015/09/18	R204	05/05/2016	7.75	Put	Bond Future	1,233.9400	1.2339	933.3800	0.9334	(24.358)	0	0	0
2015/09/18	R207	05/11/2015	7.76	Call	Bond Future	263.6500	0.2636	471.6600	0.4717	78.896	0	0	0
2015/09/18	R207	05/11/2015			Bond Future	8.0688	99.4514	7.8812	100.0976	(2.326)	0.0000	0.0000	44,623
2015/09/18	R207	05/11/2015	7.74	Call	Bond Future	245.6700	0.2457	444.0800	0.4441	80.763	0	0	0
2015/09/18	R207	05/11/2015	7.50	Call	Bond Future	93.5800	0.0936	193.7800	0.1938	107.074	0	0	19
2015/09/18	R207	05/11/2015	7.75	Call	Bond Future	254.5500	0.2545	457.7300	0.4577	79.819	0	0	0
2015/09/18	R207	05/11/2015	7.43	Call	Bond Future	67.8800	0.0679	146.6000	0.1466	115.969	0	0	53
2015/09/18	R207	05/11/2015	7.74	Put	Bond Future	1,381.5400	1.3815	933.7300	0.9337	(32.414)	0	0	0
2015/09/18	R207	05/11/2015	7.43	Put	Bond Future	2,289.3300	2.2893	1,721.8300	1.7218	(24.789)	0	0	0
2015/09/18	R207	05/11/2015	7.76	Put	Bond Future	1,329.9800	1.3300	891.7700	0.8918	(32.949)	0	0	0
2015/09/18	R207	05/11/2015	7.50	Put	Bond Future	2,068.6300	2.0686	1,522.6100	1.5226	(26.395)	0	0	0
2015/09/18	R207	05/11/2015	7.75	Put	Bond Future	1,355.6400	1.3556	912.6000	0.9126	(32.681)	0	0	0
2015/09/18	R207	04/02/2016	7.49	Put	Bond Future	2,446.2800	2.4463	1,934.8900	1.9349	(20.905)	0	0	0
2015/09/18	R207	04/02/2016	7.27	Put	Bond Future	3,072.9200	3.0729	2,508.6900	2.5087	(18.361)	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	
2015/09/18	R207	04/02/2016			Bond Future		8.1603	97.4796	7.9592	98.1352	0.0000	0.0000	0	
2015/09/18	R207	04/02/2016	7.51	Put	Bond Future	2,392.3900		2.3924	1,886.4700	1.8865	(21.147)	0	0	0
2015/09/18	R207	04/02/2016	7.27	Call	Bond Future	129.5200		0.1295	220.9600	0.2210	70.599	0	0	43
2015/09/18	R207	04/02/2016	7.50	Call	Bond Future	246.5200		0.2465	393.5200	0.3935	59.630	0	0	19
2015/09/18	R207	04/02/2016	7.51	Call	Bond Future	252.9900		0.2530	402.7400	0.4027	59.192	0	0	0
2015/09/18	R207	04/02/2016	7.49	Call	Bond Future	240.1800		0.2402	384.4600	0.3845	60.072	0	0	0
2015/09/18	R207	04/02/2016	7.50	Put	Bond Future	2,419.2600		2.4193	1,910.5900	1.9106	(21.026)	0	0	0
2015/09/18	R207	05/05/2016	7.86	Put	Bond Future	1,984.6700		1.9847	1,586.6600	1.5867	(20.054)	0	0	0
2015/09/18	R207	05/05/2016			Bond Future	8.2375		99.2117	8.0207	99.8788	(2.632)	0.0000	0.0000	0
2015/09/18	R207	05/05/2016	7.85	Put	Bond Future	2,004.1400		2.0041	1,603.6900	1.6037	(19.981)	0	0	0
2015/09/18	R207	05/05/2016	7.56	Put	Bond Future	2,620.0100		2.6200	2,151.1600	2.1512	(17.895)	0	0	0
2015/09/18	R207	05/05/2016	7.84	Put	Bond Future	2,023.7400		2.0237	1,620.8600	1.6209	(19.908)	0	0	0
2015/09/18	R207	05/05/2016	7.56	Call	Bond Future	517.0100		0.5170	715.2400	0.7152	38.342	0	0	43
2015/09/18	R207	05/05/2016	7.85	Call	Bond Future	808.0800		0.8081	1,074.7100	1.0747	32.995	0	0	0
2015/09/18	R207	05/05/2016	7.86	Call	Bond Future	819.7000		0.8197	1,088.7700	1.0888	32.825	0	0	0
2015/09/18	R207	05/05/2016	7.84	Call	Bond Future	796.5700		0.7966	1,060.7700	1.0608	33.167	0	0	0
2015/09/18	R207	04/08/2016			Bond Future	8.3172		97.3749	8.0827	98.0523	(2.820)	0.0000	0.0000	0
2015/09/18	R207	04/08/2016	7.99	Put	Bond Future	2,012.3000		2.0123	1,632.7600	1.6328	(18.861)	0	0	0
2015/09/18	R207	04/08/2016	8.01	Put	Bond Future	1,978.5700		1.9786	1,603.2100	1.6032	(18.971)	0	0	0
2015/09/18	R207	04/08/2016	8.00	Put	Bond Future	1,995.3900		1.9954	1,617.9400	1.6179	(18.916)	0	0	0
2015/09/18	R207	04/08/2016	8.01	Call	Bond Future	1,090.0800		1.0901	1,392.1000	1.3921	27.706	0	0	0
2015/09/18	R207	04/08/2016	7.99	Call	Bond Future	1,065.6300		1.0656	1,363.4700	1.3635	27.950	0	0	0
2015/09/18	R207	04/08/2016	8.00	Call	Bond Future	1,077.8100		1.0778	1,377.7400	1.3777	27.828	0	0	0
2015/09/18	R208	05/11/2015			Bond Future	8.1979		94.5387	8.0220	95.2675	(2.146)	0.0000	0.0000	40,314
2015/09/18	R208	05/11/2015	7.74	Put	Bond Future	2,098.8300		2.0988	1,528.6600	1.5287	(27.166)	0	0	0
2015/09/18	R208	05/11/2015	8.48	Call	Bond Future	1,528.1400		1.5281	2,083.9200	2.0839	36.370	0	0	0
2015/09/18	R208	05/11/2015	7.75	Call	Bond Future	195.0300		0.1950	358.1900	0.3582	83.659	0	0	0
2015/09/18	R208	05/11/2015	7.76	Call	Bond Future	202.7300		0.2027	370.4800	0.3705	82.746	0	0	0
2015/09/18	R208	05/11/2015	7.74	Call	Bond Future	187.5600		0.1876	346.2000	0.3462	84.581	0	0	0
2015/09/18	R208	05/11/2015	8.48	Put	Bond Future	373.5100		0.3735	200.4800	0.2005	(46.325)	0	0	2,200
2015/09/18	R208	05/11/2015	7.76	Put	Bond Future	2,029.5400		2.0295	1,468.4800	1.4685	(27.645)	0	0	0
2015/09/18	R208	05/11/2015	7.75	Put	Bond Future	2,064.0600		2.0641	1,498.4100	1.4984	(27.405)	0	0	0
2015/09/18	R208	04/02/2016			Bond Future	8.2786		96.1260	8.0927	96.8657	(2.246)	0.0000	0.0000	0
2015/09/18	R208	04/02/2016	7.74	Put	Bond Future	2,597.4800		2.5975	2,065.2000	2.0652	(20.492)	0	0	0
2015/09/18	R208	04/02/2016	7.76	Put	Bond Future	2,536.3800		2.5364	2,010.7900	2.0108	(20.722)	0	0	0
2015/09/18	R208	04/02/2016	7.75	Put	Bond Future	2,566.8300		2.5668	2,037.8900	2.0379	(20.607)	0	0	0
2015/09/18	R208	04/02/2016	7.76	Call	Bond Future	455.3200		0.4553	669.4200	0.6694	47.022	0	0	0
2015/09/18	R208	04/02/2016	7.74	Call	Bond Future	435.0500		0.4351	642.4600	0.6425	47.675	0	0	0
2015/09/18	R208	04/02/2016	7.75	Call	Bond Future	445.1000		0.4451	655.8500	0.6558	47.349	0	0	0
2015/09/18	R208	05/05/2016	7.99	Call	Bond Future	1,063.6000		1.0636	1,372.7000	1.3727	29.062	0	0	0
2015/09/18	R208	05/05/2016	8.00	Put	Bond Future	2,394.3200		2.3943	1,953.5600	1.9536	(18.409)	0	0	0
2015/09/18	R208	05/05/2016			Bond Future	8.3436		94.4320	8.1464	95.1846	(2.364)	0.0000	0.0000	0
2015/09/18	R208	05/05/2016	8.00	Call	Bond Future	1,078.2900		1.0783	1,390.1200	1.3901	28.919	0	0	0
2015/09/18	R208	05/05/2016	8.01	Call	Bond Future	1,093.1100		1.0931	1,407.6900	1.4077	28.778	0	0	0
2015/09/18	R208	05/05/2016	7.99	Put	Bond Future	2,418.2600		2.4183	1,974.7700	1.9748	(18.339)	0	0	0
2015/09/18	R208	05/05/2016	8.01	Put	Bond Future	2,370.5200		2.3705	1,932.5100	1.9325	(18.477)	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
2015/09/18	R209	05/11/2015	7.99	Put	Bond Future	8,499.2900	8.4993	7,468.2000	7.4682	(12.131)	0	0	0
2015/09/18	R209	05/11/2015	9.25	Call	Bond Future	2,511.8100	2.5118	3,233.3000	3.2333	28.724	0	0	0
2015/09/18	R209	05/11/2015			Bond Future	9.0475	74.8586	8.9048	75.9217	(1.577)	0.0000	0.0000	24,850
2015/09/18	R209	05/11/2015	8.01	Put	Bond Future	8,330.1300	8.3301	7,302.0200	7.3020	(12.342)	0	0	0
2015/09/18	R209	05/11/2015	9.16	Put	Bond Future	1,292.3100	1.2923	890.2600	0.8903	(31.111)	0	0	0
2015/09/18	R209	05/11/2015	7.99	Call	Bond Future	36.9200	0.0369	68.9900	0.0690	86.863	0	0	0
2015/09/18	R209	05/11/2015	8.00	Put	Bond Future	8,414.5500	8.4146	7,384.9000	7.3849	(12.237)	0	0	0
2015/09/18	R209	05/11/2015	9.25	Put	Bond Future	1,041.1700	1.0412	699.5000	0.6995	(32.816)	0	0	900
2015/09/18	R209	05/11/2015	8.50	Put	Bond Future	4,559.7300	4.5597	3,696.2200	3.6962	(18.938)	0	0	0
2015/09/18	R209	05/11/2015	9.00	Put	Bond Future	1,847.2200	1.8472	1,328.5800	1.3286	(28.077)	0	0	500
2015/09/18	R209	05/11/2015	8.00	Call	Bond Future	38.8500	0.0388	72.3600	0.0724	86.255	0	0	0
2015/09/18	R209	05/11/2015	8.01	Call	Bond Future	40.9600	0.0410	76.0100	0.0760	85.571	0	0	0
2015/09/18	R209	05/11/2015	9.16	Call	Bond Future	2,115.0600	2.1151	2,776.1700	2.7762	31.257	0	0	0
2015/09/18	R209	05/11/2015	8.50	Call	Bond Future	350.5300	0.3505	550.1800	0.5502	56.957	0	0	900
2015/09/18	R209	05/11/2015	9.00	Call	Bond Future	1,496.1400	1.4961	2,040.6600	2.0407	36.395	0	0	0
2015/09/18	R209	04/02/2016	8.74	Call	Bond Future	1,636.2900	1.6363	2,053.3500	2.0534	25.488	0	0	0
2015/09/18	R209	04/02/2016	8.75	Put	Bond Future	4,308.7400	4.3087	3,650.3300	3.6503	(15.281)	0	0	0
2015/09/18	R209	04/02/2016			Bond Future	9.1032	76.1153	8.9568	77.1953	(1.609)	0.0000	0.0000	400
2015/09/18	R209	04/02/2016	8.75	Call	Bond Future	1,662.8800	1.6629	2,084.4700	2.0845	25.353	0	0	0
2015/09/18	R209	04/02/2016	8.76	Call	Bond Future	1,689.7500	1.6897	2,115.8800	2.1159	25.219	0	0	0
2015/09/18	R209	04/02/2016	9.52	Put	Bond Future	1,554.8300	1.5548	1,229.6200	1.2296	(20.916)	0	0	2,200
2015/09/18	R209	04/02/2016	8.74	Put	Bond Future	4,359.1300	4.3591	3,696.1900	3.6962	(15.208)	0	0	0
2015/09/18	R209	04/02/2016	8.76	Put	Bond Future	4,258.7400	4.2587	3,604.8700	3.6049	(15.354)	0	0	0
2015/09/18	R209	04/02/2016	9.52	Call	Bond Future	4,501.5400	4.5015	5,256.3300	5.2563	16.767	0	0	0
2015/09/18	R209	05/05/2016			Bond Future	9.1509	74.3180	9.0004	75.4169	(1.644)	0.0000	0.0000	0
2015/09/18	R209	05/05/2016	9.00	Call	Bond Future	3,045.2000	3.0452	3,586.1200	3.5861	17.763	0	0	0
2015/09/18	R209	05/05/2016	8.99	Put	Bond Future	4,188.4200	4.1884	3,626.8100	3.6268	(13.409)	0	0	0
2015/09/18	R209	05/05/2016	9.01	Put	Bond Future	4,106.1800	4.1062	3,551.7800	3.5518	(13.502)	0	0	0
2015/09/18	R209	05/05/2016	9.00	Put	Bond Future	4,147.1500	4.1471	3,589.1500	3.5892	(13.455)	0	0	0
2015/09/18	R209	05/05/2016	9.01	Call	Bond Future	3,078.0500	3.0781	3,622.5700	3.6226	17.690	0	0	0
2015/09/18	R209	05/05/2016	8.99	Call	Bond Future	3,012.5400	3.0125	3,549.8500	3.5499	17.836	0	0	0
2015/09/18	R210	05/11/2015			Bond Future	178.6581	178.6581	178.6611	178.6611	0.002	0.0000	0.0000	2,298
2015/09/18	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R210	05/11/2015	181.99	Put	Bond Future	3,331.9100	3.3319	3,328.8800	3.3289	(0.091)	0	0	0
2015/09/18	R210	05/11/2015	182.01	Put	Bond Future	3,351.9100	3.3519	3,348.8800	3.3489	(0.090)	0	0	0
2015/09/18	R210	05/11/2015	182.00	Put	Bond Future	3,341.9100	3.3419	3,338.8800	3.3389	(0.091)	0	0	0
2015/09/18	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R210	04/02/2016	184.99	Put	Bond Future	3,317.8700	3.3179	3,317.1200	3.3171	(0.023)	0	0	0
2015/09/18	R210	04/02/2016			Bond Future	181.6721	181.6721	181.6729	181.6729	0.000	0.0000	0.0000	0
2015/09/18	R210	04/02/2016	185.01	Put	Bond Future	3,337.8700	3.3379	3,337.1200	3.3371	(0.022)	0	0	0
2015/09/18	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R210	04/02/2016	185.00	Put	Bond Future	3,327.8700	3.3279	3,327.1200	3.3271	(0.023)	0	0	0
2015/09/18	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R211	05/11/2015	134.99	Put	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
2015/09/18	R211	05/11/2015			Bond Future	135.8511	135.8511	135.8506	135.8506	0.000	0.0000	0.0000	0
2015/09/18	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R211	05/11/2015	134.99	Call	Bond Future	861.1000	0.8611	860.5500	0.8606	(0.064)	0	0	0
2015/09/18	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R211	05/11/2015	135.00	Call	Bond Future	851.1000	0.8511	850.5500	0.8506	(0.065)	0	0	0
2015/09/18	R211	05/11/2015	135.01	Call	Bond Future	841.1000	0.8411	840.5500	0.8406	(0.065)	0	0	0
2015/09/18	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R211	04/02/2016			Bond Future	136.4448	136.4448	136.4425	136.4425	(0.002)	0.0000	0.0000	1,120
2015/09/18	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R211	04/02/2016	138.99	Put	Bond Future	2,545.1700	2.5452	2,547.4500	2.5475	0.090	0	0	0
2015/09/18	R211	04/02/2016	139.01	Put	Bond Future	2,565.1700	2.5652	2,567.4500	2.5675	0.089	0	0	0
2015/09/18	R211	04/02/2016	139.00	Put	Bond Future	2,555.1700	2.5552	2,557.4500	2.5575	0.089	0	0	0
2015/09/18	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R212	05/11/2015			Bond Future	141.0430	141.0430	141.0450	141.0450	0.001	0.0000	0.0000	928
2015/09/18	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R212	05/11/2015	145.99	Put	Bond Future	4,947.0100	4.9470	4,945.0000	4.9450	(0.041)	0	0	0
2015/09/18	R212	05/11/2015	146.01	Put	Bond Future	4,967.0100	4.9670	4,965.0000	4.9650	(0.040)	0	0	0
2015/09/18	R212	05/11/2015	146.00	Put	Bond Future	4,957.0100	4.9570	4,955.0000	4.9550	(0.041)	0	0	0
2015/09/18	R212	04/02/2016			Bond Future	141.5586	141.5586	141.5588	141.5588	0.000	0.0000	0.0000	0
2015/09/18	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R212	04/02/2016	145.99	Put	Bond Future	4,431.4300	4.4314	4,431.2000	4.4312	(0.005)	0	0	0
2015/09/18	R212	04/02/2016	146.01	Put	Bond Future	4,451.4300	4.4514	4,451.2000	4.4512	(0.005)	0	0	0
2015/09/18	R212	04/02/2016	146.00	Put	Bond Future	4,441.4300	4.4414	4,441.2000	4.4412	(0.005)	0	0	0
2015/09/18	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R213	05/11/2015	7.76	Call	Bond Future	17.3000	0.0173	36.8300	0.0368	112.890	0	0	0
2015/09/18	R213	05/11/2015			Bond Future	8.9524	85.2548	8.7942	86.4191	(1.768)	0.0000	0.0000	21,426
2015/09/18	R213	05/11/2015	7.74	Call	Bond Future	15.4700	0.0155	33.1900	0.0332	114.544	0	0	0
2015/09/18	R213	05/11/2015	7.75	Call	Bond Future	16.3600	0.0164	34.9700	0.0350	113.753	0	0	0
2015/09/18	R213	05/11/2015	7.74	Put	Bond Future	9,547.6900	9.5477	8,401.1500	8.4012	(12.009)	0	0	0
2015/09/18	R213	05/11/2015	7.76	Put	Bond Future	9,380.2900	9.3803	8,235.5600	8.2356	(12.204)	0	0	0
2015/09/18	R213	05/11/2015	7.75	Put	Bond Future	9,463.9100	9.4639	8,318.2600	8.3183	(12.105)	0	0	0
2015/09/18	R213	04/02/2016			Bond Future	9.0171	86.6861	8.8540	87.8688	(1.808)	0.0000	0.0000	450
2015/09/18	R213	04/02/2016	8.75	Call	Bond Future	1,838.5300	1.8385	2,344.5300	2.3445	27.522	0	0	0
2015/09/18	R213	04/02/2016	8.74	Put	Bond Future	3,834.2500	3.8343	3,152.5100	3.1525	(17.780)	0	0	0
2015/09/18	R213	04/02/2016	8.76	Put	Bond Future	3,742.7300	3.7427	3,071.1200	3.0711	(17.944)	0	0	0
2015/09/18	R213	04/02/2016	8.75	Put	Bond Future	3,788.3100	3.7883	3,111.6300	3.1116	(17.862)	0	0	0
2015/09/18	R213	04/02/2016	8.76	Call	Bond Future	1,867.1000	1.8671	2,378.1700	2.3782	27.372	0	0	0
2015/09/18	R213	04/02/2016	8.74	Call	Bond Future	1,810.2300	1.8102	2,311.1700	2.3112	27.673	0	0	0
2015/09/18	R213	05/05/2016	8.76	Put	Bond Future	4,720.4600	4.7205	4,047.6100	4.0476	(14.254)	0	0	0
2015/09/18	R213	05/05/2016	8.74	Put	Bond Future	4,810.1600	4.8102	4,129.3800	4.1294	(14.153)	0	0	0
2015/09/18	R213	05/05/2016			Bond Future	9.0674	84.6774	8.8995	85.8808	(1.852)	0.0000	0.0000	0
2015/09/18	R213	05/05/2016	8.75	Put	Bond Future	4,765.1600	4.7652	4,088.3500	4.0883	(14.203)	0	0	0
2015/09/18	R213	05/05/2016	8.74	Call	Bond Future	2,441.2100	2.4412	2,963.7800	2.9638	21.406	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
2015/09/18	R213	05/05/2016	8.75	Call	Bond Future	2,469.9600	2.4700	2,996.5000	2.9965	21.318	0	0	0
2015/09/18	R213	05/05/2016	8.76	Call	Bond Future	2,498.9200	2.4989	3,029.4200	3.0294	21.229	0	0	0
2015/09/18	R214	05/11/2015			Bond Future	9.0829	75.8252	8.9402	76.9482	(1.571)	0.0000	0.0000	11,693
2015/09/18	R214	05/11/2015	7.99	Put	Bond Future	9,386.6900	9.3867	8,292.1700	8.2922	(11.660)	0	0	0
2015/09/18	R214	05/11/2015	8.00	Put	Bond Future	9,294.4500	9.2945	8,201.2600	8.2013	(11.762)	0	0	0
2015/09/18	R214	05/11/2015	8.01	Put	Bond Future	9,202.5400	9.2025	8,110.7800	8.1108	(11.864)	0	0	0
2015/09/18	R214	05/11/2015	7.99	Call	Bond Future	32.0100	0.0320	60.4800	0.0605	88.941	0	0	0
2015/09/18	R214	05/11/2015	8.00	Call	Bond Future	33.7500	0.0338	63.5500	0.0636	88.296	0	0	0
2015/09/18	R214	05/11/2015	8.01	Call	Bond Future	35.6500	0.0356	66.8800	0.0669	87.602	0	0	0
2015/09/18	R214	04/02/2016			Bond Future	9.1397	77.0982	8.9932	78.2390	(1.603)	0.0000	0.0000	4,620
2015/09/18	R214	04/02/2016	7.99	Put	Bond Future	10,136.4300	10.1364	9,131.3500	9.1313	(9.916)	0	0	0
2015/09/18	R214	04/02/2016	8.00	Call	Bond Future	369.2900	0.3693	507.6800	0.5077	37.475	0	0	0
2015/09/18	R214	04/02/2016	8.01	Call	Bond Future	378.1800	0.3782	519.2500	0.5192	37.302	0	0	0
2015/09/18	R214	04/02/2016	7.99	Call	Bond Future	360.5700	0.3606	496.3100	0.4963	37.646	0	0	0
2015/09/18	R214	04/02/2016	8.01	Put	Bond Future	9,966.7100	9.9667	8,966.9600	8.9670	(10.031)	0	0	0
2015/09/18	R214	04/02/2016	8.00	Put	Bond Future	10,051.4000	10.0514	9,048.9700	9.0490	(9.973)	0	0	0
2015/09/18	R214	05/05/2016	9.01	Call	Bond Future	3,156.6800	3.1567	3,720.6600	3.7207	17.866	0	0	0
2015/09/18	R214	05/05/2016			Bond Future	9.1841	75.1727	9.0338	76.3335	(1.637)	0.0000	0.0000	0
2015/09/18	R214	05/05/2016	8.99	Call	Bond Future	3,088.8900	3.0889	3,645.2500	3.6452	18.012	0	0	0
2015/09/18	R214	05/05/2016	9.00	Call	Bond Future	3,122.6900	3.1227	3,682.8600	3.6829	17.939	0	0	0
2015/09/18	R214	05/05/2016	8.99	Put	Bond Future	4,593.4600	4.5935	3,988.9800	3.9890	(13.160)	0	0	0
2015/09/18	R214	05/05/2016	9.01	Put	Bond Future	4,503.9500	4.5039	3,907.0900	3.9071	(13.252)	0	0	0
2015/09/18	R214	05/05/2016	9.00	Put	Bond Future	4,548.5400	4.5485	3,947.8700	3.9479	(13.206)	0	0	0
2015/09/18	R248	05/11/2015	8.01	Put	Bond Future	12,425.5200	12.4255	10,980.8800	10.9809	(11.626)	0	0	0
2015/09/18	R248	05/11/2015			Bond Future	9.1286	97.7779	8.9858	99.2225	(1.564)	0.0000	0.0000	48,592
2015/09/18	R248	05/11/2015	8.00	Put	Bond Future	12,548.9800	12.5490	11,104.3400	11.1043	(11.512)	0	0	0
2015/09/18	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R248	05/11/2015	7.99	Put	Bond Future	12,672.6900	12.6727	11,228.0500	11.2281	(11.400)	0	0	0
2015/09/18	R248	04/02/2016	8.99	Put	Bond Future	1,976.8900	1.9769	509.3700	0.5094	(74.234)	0	0	0
2015/09/18	R248	04/02/2016			Bond Future	9.1867	99.4195	9.0400	100.8870	(1.597)	0.0000	0.0000	3,750
2015/09/18	R248	04/02/2016	9.00	Put	Bond Future	1,874.6800	1.8747	407.1600	0.4072	(78.281)	0	0	0
2015/09/18	R248	04/02/2016	9.01	Put	Bond Future	1,772.6600	1.7727	305.1400	0.3051	(82.786)	0	0	0
2015/09/18	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R248	05/05/2016			Bond Future	9.2324	96.7499	9.0818	98.2431	(1.632)	0.0000	0.0000	0
2015/09/18	R248	05/05/2016	8.99	Put	Bond Future	2,423.2100	2.4232	929.9800	0.9300	(61.622)	0	0	0
2015/09/18	R248	05/05/2016	9.01	Put	Bond Future	2,219.2200	2.2192	725.9900	0.7260	(67.286)	0	0	0
2015/09/18	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R248	05/05/2016	9.00	Put	Bond Future	2,321.1200	2.3211	827.8900	0.8279	(64.332)	0	0	0
2015/09/18	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/18	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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Total												528770
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