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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/09/2015 TO 28/09/2015

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
2015/09/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	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
2015/09/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	2025	05/11/2015	123.01	Put	Bond Future	719.4700	0.7195	717.8300	0.7178	(0.228)	0	0	0
2015/09/28	2025	05/11/2015			Bond Future	122.2905	122.2905	122.2922	122.2922	0.001	0.0000	0.0000	544
2015/09/28	2025	05/11/2015	123.00	Put	Bond Future	709.4700	0.7095	707.8300	0.7078	(0.231)	0	0	0
2015/09/28	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2025	05/11/2015	122.99	Put	Bond Future	699.4700	0.6995	697.8300	0.6978	(0.234)	0	0	0
2015/09/28	2025	04/02/2016	126.01	Put	Bond Future	2,888.9400	2.8889	2,890.2500	2.8902	0.045	0	0	0
2015/09/28	2025	04/02/2016			Bond Future	123.1211	123.1211	123.1198	123.1198	(0.001)	0.0000	0.0000	0
2015/09/28	2025	04/02/2016	126.00	Put	Bond Future	2,878.9400	2.8789	2,880.2500	2.8802	0.046	0	0	0
2015/09/28	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2025	04/02/2016	125.99	Put	Bond Future	2,868.9400	2.8689	2,870.2500	2.8702	0.046	0	0	0
2015/09/28	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2030	05/11/2015			Bond Future	8.9112	94.9294	8.9713	94.4761	0.675	0.0000	0.0000	9,973
2015/09/28	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2030	05/11/2015	8.49	Put	Bond Future	3,264.8100	3.2648	3,718.0800	3.7181	13.884	0	0	0
2015/09/28	2030	05/11/2015	8.51	Put	Bond Future	3,106.1800	3.1062	3,559.4500	3.5594	14.593	0	0	0
2015/09/28	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2030	05/11/2015	8.50	Put	Bond Future	3,185.4500	3.1855	3,638.7200	3.6387	14.229	0	0	0
2015/09/28	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2030	04/02/2016			Bond Future	8.9758	92.5093	9.0382	92.0463	0.695	0.0000	0.0000	400
2015/09/28	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2030	04/02/2016	8.74	Put	Bond Future	1,779.3200	1.7793	2,242.3600	2.2424	26.023	0	0	0
2015/09/28	2030	04/02/2016	8.76	Put	Bond Future	1,626.5400	1.6265	2,089.5800	2.0896	28.468	0	0	0
2015/09/28	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2030	04/02/2016	8.75	Put	Bond Future	1,702.8800	1.7029	2,165.9200	2.1659	27.192	0	0	0
2015/09/28	2032	05/11/2015			Bond Future	8.9856	94.6607	9.0457	94.1755	0.669	0.0000	0.0000	1,579
2015/09/28	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2032	05/11/2015	7.99	Put	Bond Future	8,602.3200	8.6023	9,087.5100	9.0875	5.640	0	0	0
2015/09/28	2032	05/11/2015	8.01	Put	Bond Future	8,418.4800	8.4185	8,903.6700	8.9037	5.763	0	0	0
2015/09/28	2032	05/11/2015	8.00	Put	Bond Future	8,510.3400	8.5103	8,995.5300	8.9955	5.701	0	0	0
2015/09/28	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2032	04/02/2016			Bond Future	9.0491	96.2426	9.1114	95.7473	0.688	0.0000	0.0000	0
2015/09/28	2032	04/02/2016	8.69	Put	Bond Future	2,934.6900	2.9347	3,430.0600	3.4301	16.880	0	0	0
2015/09/28	2032	04/02/2016	8.71	Put	Bond Future	2,767.7500	2.7677	3,263.1200	3.2631	17.898	0	0	0

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2015/09/28	2032	04/02/2016	8.70	Put	Bond Future	2,851.1700	2.8512	3,346.5400	3.3465	17.374	0	0	0
2015/09/28	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2032	05/05/2016			Bond Future	9.1030	93.7930	9.1672	93.2887	0.705	0.0000	0.0000	0
2015/09/28	2032	05/05/2016	8.99	Put	Bond Future	896.9300	0.8969	1,401.2500	1.4013	56.227	0	0	0
2015/09/28	2032	05/05/2016	9.01	Put	Bond Future	737.2300	0.7372	1,241.5500	1.2416	68.407	0	0	0
2015/09/28	2032	05/05/2016	9.00	Put	Bond Future	817.0300	0.8170	1,321.3500	1.3213	61.726	0	0	0
2015/09/28	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2033	05/11/2015			Bond Future	102.5939	102.5939	102.5956	102.5956	0.002	0.0000	0.0000	100
2015/09/28	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2033	05/11/2015	102.40	Call	Bond Future	193.9400	0.1939	195.5900	0.1956	0.851	0	0	0
2015/09/28	2033	05/11/2015	102.41	Call	Bond Future	183.9400	0.1839	185.5900	0.1856	0.897	0	0	0
2015/09/28	2033	05/11/2015	102.39	Call	Bond Future	203.9400	0.2039	205.5900	0.2056	0.809	0	0	0
2015/09/28	2033	04/02/2016	102.40	Call	Bond Future	1,916.8600	1.9169	1,916.1100	1.9161	(0.039)	0	0	0
2015/09/28	2033	04/02/2016			Bond Future	104.3169	104.3169	104.3161	104.3161	(0.001)	0.0000	0.0000	0
2015/09/28	2033	04/02/2016	102.41	Call	Bond Future	1,906.8600	1.9069	1,906.1100	1.9061	(0.039)	0	0	0
2015/09/28	2033	04/02/2016	102.39	Call	Bond Future	1,926.8600	1.9269	1,926.1100	1.9261	(0.039)	0	0	0
2015/09/28	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2033	05/05/2016			Bond Future	105.1855	105.1855	105.1850	105.1850	0.000	0.0000	0.0000	0
2015/09/28	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2033	05/05/2016	102.40	Call	Bond Future	2,785.4700	2.7855	2,785.0200	2.7850	(0.016)	0	0	0
2015/09/28	2033	05/05/2016	102.41	Call	Bond Future	2,775.4700	2.7755	2,775.0200	2.7750	(0.016)	0	0	0
2015/09/28	2033	05/05/2016	102.39	Call	Bond Future	2,795.4700	2.7955	2,795.0200	2.7950	(0.016)	0	0	0
2015/09/28	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	05/11/2015	7.99	Put	Bond Future	10,989.4300	10.9894	11,476.3400	11.4763	4.431	0	0	0
2015/09/28	2037	05/11/2015	8.01	Put	Bond Future	10,778.8400	10.7788	11,265.7500	11.2658	4.517	0	0	0
2015/09/28	2037	05/11/2015			Bond Future	9.1245	96.5186	9.1795	96.0317	0.603	0.0000	0.0000	49,825
2015/09/28	2037	05/11/2015	8.00	Put	Bond Future	10,884.0500	10.8840	11,370.9600	11.3710	4.474	0	0	0
2015/09/28	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	04/02/2016	8.75	Put	Bond Future	3,948.2500	3.9482	4,445.4600	4.4455	12.593	0	0	0
2015/09/28	2037	04/02/2016			Bond Future	9.1858	93.8745	9.2427	93.3773	0.620	0.0000	0.0000	370
2015/09/28	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	04/02/2016	8.74	Put	Bond Future	4,041.8700	4.0419	4,539.0800	4.5391	12.301	0	0	0
2015/09/28	2037	04/02/2016	8.76	Put	Bond Future	3,854.7600	3.8548	4,351.9700	4.3520	12.899	0	0	0

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2015/09/28	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	05/05/2016	9.00	Put	Bond Future	2,111.3700	2.1114	2,617.4700	2.6175	23.970	0	0	0
2015/09/28	2037	05/05/2016			Bond Future	9.2392	95.5411	9.2978	95.0350	0.634	0.0000	0.0000	0
2015/09/28	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2037	05/05/2016	8.99	Put	Bond Future	2,201.2500	2.2013	2,707.3500	2.7074	22.991	0	0	0
2015/09/28	2037	05/05/2016	9.01	Put	Bond Future	2,021.6200	2.0216	2,527.7200	2.5277	25.034	0	0	0
2015/09/28	2038	05/11/2015			Bond Future	126.0080	126.0080	126.0104	126.0104	0.002	0.0000	0.0000	7,020
2015/09/28	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2038	05/11/2015	133.99	Put	Bond Future	7,982.0200	7.9820	7,979.6000	7.9796	(0.030)	0	0	0
2015/09/28	2038	05/11/2015	134.01	Put	Bond Future	8,002.0200	8.0020	7,999.6000	7.9996	(0.030)	0	0	0
2015/09/28	2038	05/11/2015	134.00	Put	Bond Future	7,992.0200	7.9920	7,989.6000	7.9896	(0.030)	0	0	0
2015/09/28	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2038	04/02/2016			Bond Future	126.7480	126.7480	126.7473	126.7473	(0.001)	0.0000	0.0000	0
2015/09/28	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2038	04/02/2016	130.99	Put	Bond Future	4,242.0100	4.2420	4,242.6700	4.2427	0.016	0	0	0
2015/09/28	2038	04/02/2016	131.01	Put	Bond Future	4,262.0100	4.2620	4,262.6700	4.2627	0.015	0	0	0
2015/09/28	2038	04/02/2016	131.00	Put	Bond Future	4,252.0100	4.2520	4,252.6700	4.2527	0.016	0	0	0
2015/09/28	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2044	05/11/2015			Bond Future	9.1478	98.4011	9.2028	97.8688	0.602	0.0000	0.0000	17,486
2015/09/28	2044	05/11/2015	8.24	Put	Bond Future	9,557.9000	9.5579	10,090.2000	10.0902	5.569	0	0	0
2015/09/28	2044	05/11/2015	8.26	Put	Bond Future	9,330.3400	9.3303	9,862.6400	9.8626	5.705	0	0	0
2015/09/28	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2044	05/11/2015	8.25	Put	Bond Future	9,444.0100	9.4440	9,976.3100	9.9763	5.636	0	0	0
2015/09/28	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2044	04/02/2016	8.99	Put	Bond Future	2,106.9700	2.1070	2,650.2800	2.6503	25.786	0	0	0
2015/09/28	2044	04/02/2016			Bond Future	9.2054	95.6633	9.2623	95.1200	0.618	0.0000	0.0000	0
2015/09/28	2044	04/02/2016	9.01	Put	Bond Future	1,908.0500	1.9081	2,451.3600	2.4514	28.475	0	0	0
2015/09/28	2044	04/02/2016	9.00	Put	Bond Future	2,007.4200	2.0074	2,550.7300	2.5507	27.065	0	0	0
2015/09/28	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2044	05/05/2016	8.99	Put	Bond Future	2,581.7500	2.5818	3,134.8400	3.1348	21.423	0	0	0
2015/09/28	2044	05/05/2016			Bond Future	9.2555	97.3618	9.3140	96.8087	0.632	0.0000	0.0000	0
2015/09/28	2044	05/05/2016	9.01	Put	Bond Future	2,383.1900	2.3832	2,936.2800	2.9363	23.208	0	0	0
2015/09/28	2044	05/05/2016	9.00	Put	Bond Future	2,482.3800	2.4824	3,035.4700	3.0355	22.281	0	0	0
2015/09/28	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2046	05/11/2015			Bond Future	124.9368	124.9368	125.4858	125.4858	0.439	0.0000	0.0000	6,432
2015/09/28	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
2015/09/28	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2046	05/11/2015	132.99	Put	Bond Future	8,053.1600	8.0532	7,504.2000	7.5042	(6.817)	0	0	0
2015/09/28	2046	05/11/2015	133.01	Put	Bond Future	8,073.1600	8.0732	7,524.2000	7.5242	(6.800)	0	0	0
2015/09/28	2046	05/11/2015	133.00	Put	Bond Future	8,063.1600	8.0632	7,514.2000	7.5142	(6.808)	0	0	0
2015/09/28	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2046	04/02/2016			Bond Future	127.0350	127.0350	127.5902	127.5902	0.437	0.0000	0.0000	0
2015/09/28	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2046	04/02/2016	127.99	Put	Bond Future	954.9600	0.9550	399.8200	0.3998	(58.132)	0	0	0
2015/09/28	2046	04/02/2016	128.01	Put	Bond Future	974.9600	0.9750	419.8200	0.4198	(56.940)	0	0	0
2015/09/28	2046	04/02/2016	128.00	Put	Bond Future	964.9600	0.9650	409.8200	0.4098	(57.530)	0	0	0
2015/09/28	2050	05/11/2015			Bond Future	133.6159	133.6159	133.2995	133.2995	(0.237)	0.0000	0.0000	4,911
2015/09/28	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2050	05/11/2015	144.99	Put	Bond Future	11,374.1200	11.3741	11,690.4900	11.6905	2.781	0	0	0
2015/09/28	2050	05/11/2015	145.01	Put	Bond Future	11,394.1200	11.3941	11,710.4900	11.7105	2.777	0	0	0
2015/09/28	2050	05/11/2015	145.00	Put	Bond Future	11,384.1200	11.3841	11,700.4900	11.7005	2.779	0	0	0
2015/09/28	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2050	04/02/2016			Bond Future	134.3236	134.3236	133.9989	133.9989	(0.242)	0.0000	0.0000	0
2015/09/28	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2050	04/02/2016	137.99	Put	Bond Future	3,666.4100	3.6664	3,991.0900	3.9911	8.856	0	0	0
2015/09/28	2050	04/02/2016	138.01	Put	Bond Future	3,686.4100	3.6864	4,011.0900	4.0111	8.807	0	0	0
2015/09/28	2050	04/02/2016	138.00	Put	Bond Future	3,676.4100	3.6764	4,001.0900	4.0011	8.831	0	0	0
2015/09/28	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	AL37	05/11/2015			Index Future	463.3050	463.3050	462.4010	462.4010	(0.195)	0.0000	0.0000	3
2015/09/28	AL37	04/02/2016			Index Future	471.0470	471.0470	470.1150	470.1150	(0.198)	0.0000	0.0000	0
2015/09/28	AL7T	05/11/2015			Index Future	542.7350	542.7350	540.7890	540.7890	(0.359)	0.0000	0.0000	1
2015/09/28	AL7T	04/02/2016			Index Future	551.8050	551.8050	549.8110	549.8110	(0.361)	0.0000	0.0000	0
2015/09/28	ALBI	05/11/2015			Index Future	495.7360	495.7360	493.8320	493.8320	(0.384)	0.0000	0.0000	453
2015/09/28	ALBI	04/02/2016			Index Future	504.0210	504.0210	502.0700	502.0700	(0.387)	0.0000	0.0000	146
2015/09/28	ALBI	05/05/2016			Index Future	512.9580	512.9580	510.9680	510.9680	(0.388)	0.0000	0.0000	0
2015/09/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/09/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	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
2015/09/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/28	EL28	05/11/2015	126.99	Put	Bond Future	2,021.3200	2.0213	2,017.9900	2.0180	(0.165)	0	0	0
2015/09/28	EL28	05/11/2015			Bond Future	124.9687	124.9687	124.9720	124.9720	0.003	0.0000	0.0000	0
2015/09/28	EL28	05/11/2015	127.01	Put	Bond Future	2,041.3200	2.0413	2,037.9900	2.0380	(0.163)	0	0	0
2015/09/28	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	EL28	05/11/2015	127.00	Put	Bond Future	2,031.3200	2.0313	2,027.9900	2.0280	(0.164)	0	0	0
2015/09/28	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	EL28	04/02/2016	128.99	Put	Bond Future	1,922.5500	1.9225	1,922.0200	1.9220	(0.028)	0	0	0
2015/09/28	EL28	04/02/2016			Bond Future	127.0675	127.0675	127.0680	127.0680	0.000	0.0000	0.0000	0
2015/09/28	EL28	04/02/2016	129.01	Put	Bond Future	1,942.5500	1.9425	1,942.0200	1.9420	(0.027)	0	0	0
2015/09/28	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	EL28	04/02/2016	129.00	Put	Bond Future	1,932.5500	1.9325	1,932.0200	1.9320	(0.027)	0	0	0
2015/09/28	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	ES33	05/11/2015	9.00	Put	Bond Future	7,547.5400	7.5475	7,924.7500	7.9248	4.998	0	0	0
2015/09/28	ES33	05/11/2015			Bond Future	10.0188	80.3858	10.0736	80.0086	0.546	0.0000	0.0000	6,441
2015/09/28	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	ES33	05/11/2015	8.99	Put	Bond Future	7,626.8700	7.6269	8,004.0800	8.0041	4.946	0	0	0
2015/09/28	ES33	05/11/2015	9.01	Put	Bond Future	7,468.3100	7.4683	7,845.5200	7.8455	5.051	0	0	0
2015/09/28	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	ES33	04/02/2016			Bond Future	10.1131	81.7293	10.1699	81.3440	0.562	0.0000	0.0000	0
2015/09/28	ES33	04/02/2016	9.99	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
2015/09/28	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	ES33	04/02/2016	9.99	Put	Bond Future	844.3600	0.8444	1,229.6500	1.2297	45.631	0	0	0
2015/09/28	ES33	04/02/2016	10.01	Put	Bond Future	706.2300	0.7062	1,091.5200	1.0915	54.556	0	0	0
2015/09/28	ES33	04/02/2016	10.00	Put	Bond Future	775.2500	0.7753	1,160.5400	1.1605	49.699	0	0	0
2015/09/28	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	ES33	05/05/2016			Bond Future	10.1962	79.3887	10.2549	78.9965	0.576	0.0000	0.0000	0
2015/09/28	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	ES33	05/05/2016	9.99	Put	Bond Future	1,402.1900	1.4022	1,794.4200	1.7944	27.973	0	0	0
2015/09/28	ES33	05/05/2016	10.01	Put	Bond Future	1,264.5500	1.2645	1,656.7800	1.6568	31.017	0	0	0
2015/09/28	ES33	05/05/2016	10.00	Put	Bond Future	1,333.3200	1.3333	1,725.5500	1.7256	29.418	0	0	0
2015/09/28	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	GOVI	05/11/2015			GOVI	492.7430	492.7430	490.9950	490.9950	(0.355)	0.0000	0.0000	451
2015/09/28	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	GOVI	05/11/2015	529.99	Put	GOVI	372,470.0000	37.2470	389,950.0000	38.9950	4.693	0	0	0
2015/09/28	GOVI	05/11/2015	530.01	Put	GOVI	372,670.0000	37.2670	390,150.0000	39.0150	4.690	0	0	0
2015/09/28	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	GOVI	05/11/2015	530.00	Put	GOVI	372,570.0000	37.2570	390,050.0000	39.0050	4.692	0	0	0
2015/09/28	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	GOVI	04/02/2016			GOVI	500.9770	500.9770	499.1860	499.1860	(0.358)	0.0000	0.0000	26
2015/09/28	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	GOVI	04/02/2016	511.99	Put	GOVI	110,130.0000	11.0130	128,040.0000	12.8040	16.263	0	0	0
2015/09/28	GOVI	04/02/2016	512.01	Put	GOVI	110,330.0000	11.0330	128,240.0000	12.8240	16.233	0	0	0
2015/09/28	GOVI	04/02/2016	512.00	Put	GOVI	110,230.0000	11.0230	128,140.0000	12.8140	16.248	0	0	0
2015/09/28	GOVI	05/05/2016	518.01	Put	GOVI	81,490.0000	8.1490	99,770.0000	9.9770	22.432	0	0	0
2015/09/28	GOVI	05/05/2016			GOVI	509.8610	509.8610	508.0330	508.0330	(0.359)	0.0000	0.0000	0
2015/09/28	GOVI	05/05/2016	518.00	Put	GOVI	81,390.0000	8.1390	99,670.0000	9.9670	22.460	0	0	0
2015/09/28	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	GOVI	05/05/2016	517.99	Put	GOVI	81,290.0000	8.1290	99,570.0000	9.9570	22.487	0	0	0
2015/09/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/28	IGOV	05/11/2015			Index Future	231.4500	231.4500	231.4670	231.4670	0.007	0.0000	0.0000	969
2015/09/28	IGOV	04/02/2016			Index Future	235.3370	235.3370	235.3470	235.3470	0.004	0.0000	0.0000	82
2015/09/28	IGOV	05/05/2016			Index Future	239.5280	239.5280	239.5370	239.5370	0.004	0.0000	0.0000	0
2015/09/28	ILBI	05/11/2015			Index Future	627.5750	627.5750	627.5690	627.5690	(0.001)	0.0000	0.0000	0
2015/09/28	ILBI	04/02/2016			Index Future	638.2840	638.2840	638.2730	638.2730	(0.002)	0.0000	0.0000	163
2015/09/28	IS01	19/12/2016			Interest Rate Swap	99.9539	99.9539	99.9870	99.9870	0.033	0.0000	0.0000	0
2015/09/28	IS02	18/12/2017			Interest Rate Swap	100.1663	100.1663	100.2992	100.2992	0.133	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
2015/09/28	IS05	17/12/2020			Interest Rate Swap	99.8396	99.8396	100.2955	100.2955	0.457	0.0000	0.0000	0
2015/09/28	IS10	17/12/2025			Interest Rate Swap	101.5449	101.5449	102.2376	102.2376	0.682	0.0000	0.0000	0
2015/09/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/28	JBAF	21/10/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/09/28	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/28	JBAF	15/12/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/09/28	JBAF	20/01/2016			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/28	JBAF	17/02/2016			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,000
2015/09/28	JBAF	16/03/2016			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/09/28	JBAF	15/06/2016			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2015/09/28	JBAF	21/09/2016			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2015/09/28	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2015/09/28	JBAF	15/03/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/09/28	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2015/09/28	JBAF	20/09/2017			Jibar Tradeable Future	7.8300	92.1700	7.8300	92.1700	0.000	0.0000	0.0000	0
2015/09/28	R023	05/11/2015			Bond Future	8.3682	98.1730	8.4234	97.8823	0.660	0.0000	0.0000	14,033
2015/09/28	R023	05/11/2015	7.99	Put	Bond Future	2,304.6000	2.3046	2,516.2800	2.5163	9.185	0	0	0
2015/09/28	R023	05/11/2015	8.01	Put	Bond Future	2,219.5700	2.2196	2,426.6700	2.4267	9.331	0	0	0
2015/09/28	R023	05/11/2015	7.99	Call	Bond Future	284.4600	0.2845	205.4300	0.2054	(27.782)	0	0	0
2015/09/28	R023	05/11/2015	8.00	Put	Bond Future	2,261.9000	2.2619	2,471.3000	2.4713	9.258	0	0	0
2015/09/28	R023	05/11/2015	8.00	Call	Bond Future	295.8500	0.2959	214.5400	0.2145	(27.484)	0	0	0
2015/09/28	R023	05/11/2015	8.01	Call	Bond Future	307.5800	0.3076	223.9700	0.2240	(27.183)	0	0	0
2015/09/28	R023	04/02/2016	8.01	Put	Bond Future	2,994.0100	2.9940	3,192.8600	3.1929	6.642	0	0	0
2015/09/28	R023	04/02/2016			Bond Future	8.4469	99.8136	8.5052	99.5158	0.691	0.0000	0.0000	1,050
2015/09/28	R023	04/02/2016	8.00	Put	Bond Future	3,031.3800	3.0314	3,231.6800	3.2317	6.608	0	0	0
2015/09/28	R023	04/02/2016	8.01	Call	Bond Future	727.0400	0.7270	628.1200	0.6281	(13.606)	0	0	0
2015/09/28	R023	04/02/2016	7.99	Call	Bond Future	696.6900	0.6967	600.6600	0.6007	(13.784)	0	0	0
2015/09/28	R023	04/02/2016	8.00	Call	Bond Future	711.7500	0.7117	614.2800	0.6143	(13.694)	0	0	0
2015/09/28	R023	04/02/2016	7.99	Put	Bond Future	3,069.0200	3.0690	3,270.7600	3.2708	6.573	0	0	0
2015/09/28	R023	05/05/2016			Bond Future	8.5034	97.6558	8.5646	97.3526	0.719	0.0000	0.0000	0
2015/09/28	R023	05/05/2016	8.24	Put	Bond Future	2,874.9200	2.8749	3,042.0800	3.0421	5.814	0	0	0
2015/09/28	R023	05/05/2016	8.26	Put	Bond Future	2,815.7600	2.8158	2,980.6200	2.9806	5.855	0	0	0
2015/09/28	R023	05/05/2016	8.24	Call	Bond Future	1,555.2000	1.5552	1,419.1700	1.4192	(8.747)	0	0	0
2015/09/28	R023	05/05/2016	8.25	Put	Bond Future	2,845.2300	2.8452	3,011.2500	3.0113	5.835	0	0	0
2015/09/28	R023	05/05/2016	8.25	Call	Bond Future	1,576.0100	1.5760	1,438.8400	1.4388	(8.704)	0	0	0
2015/09/28	R023	05/05/2016	8.26	Call	Bond Future	1,597.0100	1.5970	1,458.6800	1.4587	(8.662)	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
2015/09/28	R186	05/11/2015	7.75	Put	Bond Future	6,216.1700	6.2162	6,650.7400	6.6507	6.991	0	0	0
2015/09/28	R186	05/11/2015	8.24	Call	Bond Future	663.0800	0.6631	494.4700	0.4945	(25.428)	0	0	0
2015/09/28	R186	05/11/2015	8.25	Put	Bond Future	2,747.5500	2.7475	3,041.9700	3.0420	10.716	0	0	8,650
2015/09/28	R186	05/11/2015	8.45	Call	Bond Future	1,267.0800	1.2671	1,012.2600	1.0123	(20.111)	0	0	200
2015/09/28	R186	05/11/2015	8.75	Call	Bond Future	2,599.0800	2.5991	2,234.1000	2.2341	(14.043)	0	0	0
2015/09/28	R186	05/11/2015	8.85	Put	Bond Future	563.9300	0.5639	638.6900	0.6387	13.257	0	0	2,283
2015/09/28	R186	05/11/2015			Bond Future	8.5121	118.1598	8.5724	117.6928	0.708	0.0000	0.0000	32,884
2015/09/28	R186	05/11/2015	8.00	Put	Bond Future	4,338.4800	4.3385	4,719.7800	4.7198	8.789	0	0	0
2015/09/28	R186	05/11/2015	9.00	Put	Bond Future	339.6200	0.3396	383.5700	0.3836	12.941	0	0	2,600
2015/09/28	R186	05/11/2015	8.22	Call	Bond Future	618.8100	0.6188	458.0300	0.4580	(25.982)	0	0	0
2015/09/28	R186	05/11/2015	8.24	Put	Bond Future	2,804.1700	2.8042	3,102.5600	3.1026	10.641	0	0	0
2015/09/28	R186	05/11/2015	8.35	Put	Bond Future	2,215.8200	2.2158	2,469.5000	2.4695	11.449	0	0	9,430
2015/09/28	R186	05/11/2015	8.26	Put	Bond Future	2,691.4200	2.6914	2,981.8700	2.9819	10.792	0	0	0
2015/09/28	R186	05/11/2015	8.50	Put	Bond Future	1,544.2300	1.5442	1,736.0000	1.7360	12.418	0	0	4,666
2015/09/28	R186	05/11/2015	8.55	Put	Bond Future	1,357.5600	1.3576	1,529.3700	1.5294	12.656	0	0	4,667
2015/09/28	R186	05/11/2015	7.73	Call	Bond Future	71.3600	0.0714	41.7300	0.0417	(41.522)	0	0	169
2015/09/28	R186	05/11/2015	7.86	Call	Bond Future	138.9500	0.1389	87.4000	0.0874	(37.100)	0	0	674
2015/09/28	R186	05/11/2015	8.35	Call	Bond Future	946.8100	0.9468	733.4900	0.7335	(22.530)	0	0	843
2015/09/28	R186	05/11/2015	8.00	Call	Bond Future	263.2600	0.2633	177.5600	0.1776	(32.553)	0	0	200
2015/09/28	R186	05/11/2015	8.45	Put	Bond Future	1,751.0200	1.7510	1,963.2000	1.9632	12.118	0	0	6,308
2015/09/28	R186	05/11/2015	8.75	Put	Bond Future	771.2000	0.7712	873.2200	0.8732	13.229	0	0	10,200
2015/09/28	R186	05/11/2015	8.85	Call	Bond Future	3,148.2100	3.1482	2,755.9700	2.7560	(12.459)	0	0	0
2015/09/28	R186	05/11/2015	9.00	Call	Bond Future	4,045.4400	4.0454	3,622.3900	3.6224	(10.457)	0	0	0
2015/09/28	R186	05/11/2015	7.73	Put	Bond Future	6,375.1200	6.3751	6,812.4900	6.8125	6.861	0	0	0
2015/09/28	R186	05/11/2015	7.75	Call	Bond Future	79.4300	0.0794	47.0000	0.0470	(40.828)	0	0	1,200
2015/09/28	R186	05/11/2015	7.86	Put	Bond Future	5,362.6600	5.3627	5,778.1100	5.7781	7.747	0	0	0
2015/09/28	R186	05/11/2015	8.25	Call	Bond Future	686.1100	0.6861	513.5300	0.5135	(25.153)	0	0	0
2015/09/28	R186	05/11/2015	8.22	Put	Bond Future	2,919.4200	2.9194	3,225.6400	3.2256	10.489	0	0	1,090
2015/09/28	R186	05/11/2015	8.26	Call	Bond Future	709.5600	0.7096	533.0100	0.5330	(24.882)	0	0	0
2015/09/28	R186	05/11/2015	8.50	Call	Bond Future	1,450.0900	1.4501	1,174.8600	1.1749	(18.980)	0	0	650
2015/09/28	R186	05/11/2015	8.55	Call	Bond Future	1,651.4100	1.6514	1,356.2200	1.3562	(17.875)	0	0	0
2015/09/28	R186	04/02/2016	7.50	Call	Bond Future	281.7500	0.2818	227.2300	0.2272	(19.350)	0	0	0
2015/09/28	R186	04/02/2016			Bond Future	8.5760	114.8366	8.6390	114.3592	0.734	0.0000	0.0000	5,365
2015/09/28	R186	04/02/2016	8.75	Call	Bond Future	3,337.7500	3.3377	3,032.9900	3.0330	(9.131)	0	0	0
2015/09/28	R186	04/02/2016	7.51	Call	Bond Future	289.6200	0.2896	233.8800	0.2339	(19.246)	0	0	0
2015/09/28	R186	04/02/2016	7.49	Call	Bond Future	274.4000	0.2744	221.0400	0.2210	(19.446)	0	0	0
2015/09/28	R186	04/02/2016	7.50	Put	Bond Future	8,884.5400	8.8845	9,307.4000	9.3074	4.760	0	0	0
2015/09/28	R186	04/02/2016	7.49	Put	Bond Future	8,961.2100	8.9612	9,385.2300	9.3852	4.732	0	0	0
2015/09/28	R186	04/02/2016	8.75	Put	Bond Future	2,024.9200	2.0249	2,197.5400	2.1975	8.525	0	0	6,700
2015/09/28	R186	04/02/2016	7.51	Put	Bond Future	8,808.4700	8.8085	9,230.1100	9.2301	4.787	0	0	0
2015/09/28	R186	05/05/2016			Bond Future	8.6275	116.8747	8.6929	116.3887	0.758	0.0000	0.0000	0
2015/09/28	R186	05/05/2016	8.34	Call	Bond Future	2,425.4700	2.4255	2,208.1200	2.2081	(8.961)	0	0	0
2015/09/28	R186	05/05/2016	8.35	Call	Bond Future	2,456.1500	2.4562	2,237.0500	2.2371	(8.920)	0	0	0
2015/09/28	R186	05/05/2016	8.33	Call	Bond Future	2,395.0300	2.3950	2,179.4300	2.1794	(9.002)	0	0	0
2015/09/28	R186	05/05/2016	8.35	Put	Bond Future	4,550.6100	4.5506	4,817.5000	4.8175	5.865	0	0	0
2015/09/28	R186	05/05/2016	7.56	Put	Bond Future	9,084.0600	9.0841	9,476.9200	9.4769	4.325	0	0	0
2015/09/28	R186	05/05/2016	8.34	Put	Bond Future	4,596.3800	4.5964	4,865.0200	4.8650	5.845	0	0	0
2015/09/28	R186	05/05/2016	7.56	Call	Bond Future	732.5300	0.7325	639.4000	0.6394	(12.713)	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
2015/09/28	R186	05/05/2016	8.33	Put	Bond Future	4,642.4500	4.6425	4,912.8400	4.9128	5.824	0	0	0
2015/09/28	R186	04/08/2016	8.51	Put	Bond Future	4,635.1300	4.6351	4,884.9500	4.8850	5.390	0	0	0
2015/09/28	R186	04/08/2016			Bond Future	8.6791	113.6944	8.7472	113.1991	0.784	0.0000	0.0000	0
2015/09/28	R186	04/08/2016	8.50	Put	Bond Future	4,673.9000	4.6739	4,925.2400	4.9252	5.378	0	0	0
2015/09/28	R186	04/08/2016	8.51	Call	Bond Future	3,391.5200	3.3915	3,145.9900	3.1460	(7.240)	0	0	0
2015/09/28	R186	04/08/2016	8.49	Call	Bond Future	3,323.1000	3.3231	3,080.5800	3.0806	(7.298)	0	0	0
2015/09/28	R186	04/08/2016	8.50	Call	Bond Future	3,356.1700	3.3562	3,112.1600	3.1122	(7.270)	0	0	0
2015/09/28	R186	04/08/2016	8.49	Put	Bond Future	4,715.0100	4.7150	4,967.8400	4.9678	5.362	0	0	0
2015/09/28	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R197	05/11/2015			Bond Future	293.6684	293.6684	293.6723	293.6723	0.001	0.0000	0.0000	927
2015/09/28	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R197	05/11/2015	294.99	Put	Bond Future	1,321.5700	1.3216	1,317.6800	1.3177	(0.294)	0	0	0
2015/09/28	R197	05/11/2015	295.01	Put	Bond Future	1,341.5700	1.3416	1,337.6800	1.3377	(0.290)	0	0	0
2015/09/28	R197	05/11/2015	295.00	Put	Bond Future	1,331.5700	1.3316	1,327.6800	1.3277	(0.292)	0	0	0
2015/09/28	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R197	04/02/2016			Bond Future	292.2395	292.2395	292.2362	292.2362	(0.001)	0.0000	0.0000	0
2015/09/28	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R197	04/02/2016	296.99	Put	Bond Future	4,750.5300	4.7505	4,753.7700	4.7538	0.068	0	0	0
2015/09/28	R197	04/02/2016	297.01	Put	Bond Future	4,770.5300	4.7705	4,773.7700	4.7738	0.068	0	0	0
2015/09/28	R197	04/02/2016	297.00	Put	Bond Future	4,760.5300	4.7605	4,763.7700	4.7638	0.068	0	0	0
2015/09/28	R202	05/11/2015			Bond Future	239.2158	239.2158	239.2198	239.2198	0.002	0.0000	0.0000	53,286
2015/09/28	R202	05/11/2015	245.99	Put	Bond Future	6,774.1500	6.7741	6,770.1900	6.7702	(0.058)	0	0	0
2015/09/28	R202	05/11/2015	246.01	Put	Bond Future	6,794.1500	6.7941	6,790.1900	6.7902	(0.058)	0	0	0
2015/09/28	R202	05/11/2015	246.00	Put	Bond Future	6,784.1500	6.7841	6,780.1900	6.7802	(0.058)	0	0	0
2015/09/28	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R202	04/02/2016			Bond Future	239.8546	239.8546	239.8529	239.8529	(0.001)	0.0000	0.0000	0
2015/09/28	R202	04/02/2016	239.99	Put	Bond Future	135.4500	0.1354	137.1000	0.1371	1.218	0	0	0
2015/09/28	R202	04/02/2016	240.01	Put	Bond Future	155.4500	0.1554	157.1000	0.1571	1.061	0	0	0
2015/09/28	R202	04/02/2016	240.00	Put	Bond Future	145.4500	0.1454	147.1000	0.1471	1.134	0	0	0
2015/09/28	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R203	05/11/2015	5.99	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2015/09/28	R203	05/11/2015	6.00	Put	Bond Future	2,302.7700	2.3028	2,401.3600	2.4014	4.281	0	0	0
2015/09/28	R203	05/11/2015			Bond Future	7.3210	102.8309	7.3785	102.7322	0.785	0.0000	0.0000	15,930
2015/09/28	R203	05/11/2015	6.00	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2015/09/28	R203	05/11/2015	6.01	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2015/09/28	R203	05/11/2015	5.99	Put	Bond Future	2,320.4500	2.3204	2,419.0500	2.4191	4.249	0	0	0
2015/09/28	R203	05/11/2015	6.01	Put	Bond Future	2,285.0800	2.2851	2,383.6800	2.3837	4.315	0	0	0
2015/09/28	R203	04/02/2016	7.25	Put	Bond Future	444.6000	0.4446	508.7300	0.5087	14.424	0	0	0
2015/09/28	R203	04/02/2016	7.26	Put	Bond Future	435.1800	0.4352	498.5300	0.4985	14.557	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
2015/09/28	R203	04/02/2016			Bond Future	7.4191	104.5493	7.4879	104.4467	0.927	0.0000	0.0000	0
2015/09/28	R203	04/02/2016	7.26	Call	Bond Future	197.1600	0.1972	157.9100	0.1579	(19.908)	0	0	0
2015/09/28	R203	04/02/2016	7.24	Call	Bond Future	185.9100	0.1859	148.2400	0.1482	(20.262)	0	0	0
2015/09/28	R203	04/02/2016	7.25	Call	Bond Future	191.6000	0.1916	153.1300	0.1531	(20.078)	0	0	0
2015/09/28	R203	04/02/2016	7.24	Put	Bond Future	453.9000	0.4539	518.8300	0.5188	14.305	0	0	0
2015/09/28	R203	05/05/2016	7.25	Put	Bond Future	621.4800	0.6215	681.5200	0.6815	9.661	0	0	0
2015/09/28	R203	05/05/2016			Bond Future	7.4603	102.2345	7.5426	102.1300	1.103	0.0000	0.0000	0
2015/09/28	R203	05/05/2016	7.26	Call	Bond Future	359.2200	0.3592	314.2800	0.3143	(12.510)	0	0	0
2015/09/28	R203	05/05/2016	7.24	Call	Bond Future	348.1700	0.3482	304.1300	0.3041	(12.649)	0	0	0
2015/09/28	R203	05/05/2016	7.25	Call	Bond Future	353.6700	0.3537	309.1800	0.3092	(12.580)	0	0	0
2015/09/28	R203	05/05/2016	7.24	Put	Bond Future	628.7400	0.6287	689.2300	0.6892	9.621	0	0	0
2015/09/28	R203	05/05/2016	7.26	Put	Bond Future	614.2800	0.6143	673.8700	0.6739	9.701	0	0	0
2015/09/28	R204	05/11/2015			Bond Future	7.7015	103.9030	7.7577	103.7493	0.730	0.0000	0.0000	24,021
2015/09/28	R204	05/11/2015	6.25	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2015/09/28	R204	05/11/2015	6.24	Put	Bond Future	4,099.3200	4.0993	4,252.9300	4.2529	3.747	0	0	0
2015/09/28	R204	05/11/2015	6.26	Put	Bond Future	4,041.8500	4.0419	4,195.4600	4.1955	3.800	0	0	0
2015/09/28	R204	05/11/2015	6.25	Put	Bond Future	4,070.5800	4.0706	4,224.1900	4.2242	3.774	0	0	0
2015/09/28	R204	05/11/2015	6.26	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2015/09/28	R204	05/11/2015	6.24	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2015/09/28	R204	04/02/2016	7.50	Call	Bond Future	354.5700	0.3546	298.5200	0.2985	(15.808)	0	0	0
2015/09/28	R204	04/02/2016			Bond Future	7.7918	101.6029	7.8545	101.4444	0.804	0.0000	0.0000	0
2015/09/28	R204	04/02/2016	7.51	Call	Bond Future	363.1500	0.3631	306.1600	0.3062	(15.693)	0	0	0
2015/09/28	R204	04/02/2016	7.49	Put	Bond Future	1,114.1100	1.1141	1,217.5100	1.2175	9.281	0	0	0
2015/09/28	R204	04/02/2016	7.51	Put	Bond Future	1,080.2200	1.0802	1,181.7400	1.1817	9.398	0	0	0
2015/09/28	R204	04/02/2016	7.49	Call	Bond Future	345.9200	0.3459	290.8100	0.2908	(15.931)	0	0	0
2015/09/28	R204	04/02/2016	7.50	Put	Bond Future	1,097.2000	1.0972	1,199.6600	1.1997	9.338	0	0	0
2015/09/28	R204	05/05/2016	7.75	Call	Bond Future	835.1800	0.8352	756.1400	0.7561	(9.464)	0	0	0
2015/09/28	R204	05/05/2016			Bond Future	7.8547	103.4058	7.9241	103.2444	0.883	0.0000	0.0000	0
2015/09/28	R204	05/05/2016	7.76	Call	Bond Future	846.4900	0.8465	766.8100	0.7668	(9.413)	0	0	0
2015/09/28	R204	05/05/2016	7.74	Put	Bond Future	1,091.9000	1.0919	1,174.9300	1.1749	7.604	0	0	0
2015/09/28	R204	05/05/2016	7.76	Put	Bond Future	1,067.3800	1.0674	1,149.1300	1.1491	7.659	0	0	0
2015/09/28	R204	05/05/2016	7.74	Call	Bond Future	824.2800	0.8243	745.8800	0.7459	(9.511)	0	0	0
2015/09/28	R204	05/05/2016	7.75	Put	Bond Future	1,079.4300	1.0794	1,161.8200	1.1618	7.633	0	0	0
2015/09/28	R207	05/11/2015	7.76	Call	Bond Future	275.6200	0.2756	205.7700	0.2058	(25.343)	0	0	0
2015/09/28	R207	05/11/2015			Bond Future	7.9985	99.6932	8.0542	99.5017	0.697	0.0000	0.0000	43,931
2015/09/28	R207	05/11/2015	7.74	Call	Bond Future	255.6000	0.2556	189.2800	0.1893	(25.947)	0	0	0
2015/09/28	R207	05/11/2015	7.50	Call	Bond Future	90.7000	0.0907	59.9600	0.0600	(33.892)	0	0	19
2015/09/28	R207	05/11/2015	7.75	Call	Bond Future	265.4800	0.2655	197.4000	0.1974	(25.644)	0	0	0
2015/09/28	R207	05/11/2015	7.43	Call	Bond Future	63.8200	0.0638	40.5900	0.0406	(36.399)	0	0	53
2015/09/28	R207	05/11/2015	7.74	Put	Bond Future	1,149.6900	1.1497	1,274.8200	1.2748	10.884	0	0	0
2015/09/28	R207	05/11/2015	7.43	Put	Bond Future	2,043.4900	2.0435	2,211.7100	2.2117	8.232	0	0	0
2015/09/28	R207	05/11/2015	7.76	Put	Bond Future	1,100.1700	1.1002	1,221.7700	1.2218	11.053	0	0	0
2015/09/28	R207	05/11/2015	7.50	Put	Bond Future	1,823.9700	1.8240	1,984.6800	1.9847	8.811	0	0	0
2015/09/28	R207	05/11/2015	7.75	Put	Bond Future	1,124.7900	1.1248	1,248.1600	1.2482	10.968	0	0	0
2015/09/28	R207	04/02/2016	7.49	Put	Bond Future	2,223.7600	2.2238	2,376.5300	2.3765	6.870	0	0	0
2015/09/28	R207	04/02/2016	7.27	Put	Bond Future	2,841.1100	2.8411	3,010.9200	3.0109	5.977	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
2015/09/28	R207	04/02/2016			Bond Future	8.0871	97.7177	8.1476	97.5208	0.749	0.0000	0.0000	0
2015/09/28	R207	04/02/2016	7.51	Put	Bond Future	2,171.0000	2.1710	2,321.9900	2.3220	6.955	0	0	0
2015/09/28	R207	04/02/2016	7.27	Call	Bond Future	135.8400	0.1358	108.7500	0.1088	(19.943)	0	0	43
2015/09/28	R207	04/02/2016	7.50	Call	Bond Future	262.6900	0.2627	217.6800	0.2177	(17.134)	0	0	19
2015/09/28	R207	04/02/2016	7.51	Call	Bond Future	269.7300	0.2697	223.8200	0.2238	(17.021)	0	0	0
2015/09/28	R207	04/02/2016	7.49	Call	Bond Future	255.7900	0.2558	211.6600	0.2117	(17.252)	0	0	0
2015/09/28	R207	04/02/2016	7.50	Put	Bond Future	2,197.3000	2.1973	2,349.1900	2.3492	6.913	0	0	0
2015/09/28	R207	05/05/2016	7.86	Put	Bond Future	1,806.9400	1.8069	1,922.6400	1.9226	6.403	0	0	0
2015/09/28	R207	05/05/2016			Bond Future	8.1592	99.4519	8.2245	99.2515	0.801	0.0000	0.0000	0
2015/09/28	R207	05/05/2016	7.85	Put	Bond Future	1,825.6300	1.8256	1,942.1000	1.9421	6.380	0	0	0
2015/09/28	R207	05/05/2016	7.56	Put	Bond Future	2,421.9000	2.4219	2,560.0800	2.5601	5.705	0	0	0
2015/09/28	R207	05/05/2016	7.84	Put	Bond Future	1,844.4500	1.8444	1,961.6900	1.9617	6.356	0	0	0
2015/09/28	R207	05/05/2016	7.56	Call	Bond Future	559.1700	0.5592	496.8800	0.4969	(11.140)	0	0	43
2015/09/28	R207	05/05/2016	7.85	Call	Bond Future	869.8400	0.8698	785.8400	0.7858	(9.657)	0	0	0
2015/09/28	R207	05/05/2016	7.86	Call	Bond Future	882.2400	0.8822	797.4700	0.7975	(9.608)	0	0	0
2015/09/28	R207	05/05/2016	7.84	Call	Bond Future	857.5500	0.8575	774.3200	0.7743	(9.706)	0	0	0
2015/09/28	R207	04/08/2016			Bond Future	8.2345	97.6133	8.3055	97.4087	0.863	0.0000	0.0000	0
2015/09/28	R207	04/08/2016	7.99	Put	Bond Future	1,830.8000	1.8308	1,942.9800	1.9430	6.127	0	0	0
2015/09/28	R207	04/08/2016	8.01	Put	Bond Future	1,798.3900	1.7984	1,909.2500	1.9093	6.164	0	0	0
2015/09/28	R207	04/08/2016	8.00	Put	Bond Future	1,814.5500	1.8146	1,926.0700	1.9261	6.146	0	0	0
2015/09/28	R207	04/08/2016	8.01	Call	Bond Future	1,148.2800	1.1483	1,054.5300	1.0545	(8.164)	0	0	0
2015/09/28	R207	04/08/2016	7.99	Call	Bond Future	1,122.5100	1.1225	1,030.0800	1.0301	(8.234)	0	0	0
2015/09/28	R207	04/08/2016	8.00	Call	Bond Future	1,135.3500	1.1353	1,042.2600	1.0423	(8.199)	0	0	0
2015/09/28	R208	05/11/2015			Bond Future	8.1493	94.7394	8.2099	94.4893	0.744	0.0000	0.0000	40,314
2015/09/28	R208	05/11/2015	7.74	Put	Bond Future	1,887.6600	1.8877	2,081.7900	2.0818	10.284	0	0	0
2015/09/28	R208	05/11/2015	8.48	Call	Bond Future	1,622.0200	1.6220	1,412.1900	1.4122	(12.936)	0	0	0
2015/09/28	R208	05/11/2015	7.75	Call	Bond Future	184.6800	0.1847	126.9100	0.1269	(31.281)	0	0	0
2015/09/28	R208	05/11/2015	7.76	Call	Bond Future	192.6200	0.1926	132.9900	0.1330	(30.957)	0	0	0
2015/09/28	R208	05/11/2015	7.74	Call	Bond Future	177.0100	0.1770	121.0500	0.1211	(31.614)	0	0	0
2015/09/28	R208	05/11/2015	8.48	Put	Bond Future	266.7700	0.2668	307.0300	0.3070	15.092	0	0	2,200
2015/09/28	R208	05/11/2015	7.76	Put	Bond Future	1,818.8100	1.8188	2,009.2700	2.0093	10.472	0	0	0
2015/09/28	R208	05/11/2015	7.75	Put	Bond Future	1,853.0900	1.8531	2,045.4100	2.0454	10.378	0	0	0
2015/09/28	R208	04/02/2016			Bond Future	8.2290	96.3226	8.2937	96.0663	0.786	0.0000	0.0000	0
2015/09/28	R208	04/02/2016	7.74	Put	Bond Future	2,418.6300	2.4186	2,601.9400	2.6019	7.579	0	0	0
2015/09/28	R208	04/02/2016	7.76	Put	Bond Future	2,358.6600	2.3587	2,539.5000	2.5395	7.667	0	0	0
2015/09/28	R208	04/02/2016	7.75	Put	Bond Future	2,388.5400	2.3885	2,570.6200	2.5706	7.623	0	0	0
2015/09/28	R208	04/02/2016	7.76	Call	Bond Future	474.2200	0.4742	398.7100	0.3987	(15.923)	0	0	0
2015/09/28	R208	04/02/2016	7.74	Call	Bond Future	452.8200	0.4528	379.7800	0.3798	(16.130)	0	0	0
2015/09/28	R208	04/02/2016	7.75	Call	Bond Future	463.4300	0.4634	389.1600	0.3892	(16.026)	0	0	0
2015/09/28	R208	05/05/2016	7.99	Call	Bond Future	1,090.1400	1.0901	980.2200	0.9802	(10.083)	0	0	0
2015/09/28	R208	05/05/2016	8.00	Put	Bond Future	2,223.3600	2.2234	2,373.4500	2.3734	6.751	0	0	0
2015/09/28	R208	05/05/2016			Bond Future	8.2915	94.6301	8.3602	94.3691	0.828	0.0000	0.0000	0
2015/09/28	R208	05/05/2016	8.00	Call	Bond Future	1,105.4000	1.1054	994.4800	0.9945	(10.034)	0	0	0
2015/09/28	R208	05/05/2016	8.01	Call	Bond Future	1,120.8100	1.1208	1,008.8900	1.0089	(9.986)	0	0	0
2015/09/28	R208	05/05/2016	7.99	Put	Bond Future	2,246.7300	2.2467	2,397.8200	2.3978	6.725	0	0	0
2015/09/28	R208	05/05/2016	8.01	Put	Bond Future	2,200.1500	2.2001	2,349.2400	2.3492	6.776	0	0	0

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2015/09/28	R209	05/11/2015	7.99	Put	Bond Future	8,517.7700	8.5178	8,912.6000	8.9126	4.635	0	0	0
2015/09/28	R209	05/11/2015	9.25	Call	Bond Future	2,348.9400	2.3489	2,037.4900	2.0375	(13.259)	0	0	0
2015/09/28	R209	05/11/2015			Bond Future	9.0524	74.8223	9.1074	74.4186	0.608	0.0000	0.0000	24,850
2015/09/28	R209	05/11/2015	8.01	Put	Bond Future	8,347.0400	8.3470	8,740.8600	8.7409	4.718	0	0	0
2015/09/28	R209	05/11/2015	9.16	Put	Bond Future	1,161.6900	1.1617	1,278.5900	1.2786	10.063	0	0	0
2015/09/28	R209	05/11/2015	7.99	Call	Bond Future	19.1400	0.0191	10.2500	0.0102	(46.447)	0	0	0
2015/09/28	R209	05/11/2015	8.00	Put	Bond Future	8,432.2800	8.4323	8,826.6200	8.8266	4.677	0	0	0
2015/09/28	R209	05/11/2015	9.25	Put	Bond Future	914.5600	0.9146	1,006.8300	1.0068	10.089	0	0	900
2015/09/28	R209	05/11/2015	8.50	Put	Bond Future	4,504.6300	4.5046	4,830.3200	4.8303	7.230	0	0	0
2015/09/28	R209	05/11/2015	9.00	Put	Bond Future	1,718.9300	1.7189	1,886.4800	1.8865	9.747	0	0	500
2015/09/28	R209	05/11/2015	8.00	Call	Bond Future	20.3200	0.0203	10.9400	0.0109	(46.161)	0	0	0
2015/09/28	R209	05/11/2015	8.01	Call	Bond Future	21.6100	0.0216	11.7100	0.0117	(45.812)	0	0	0
2015/09/28	R209	05/11/2015	9.16	Call	Bond Future	1,948.1800	1.9482	1,661.3600	1.6614	(14.722)	0	0	0
2015/09/28	R209	05/11/2015	8.50	Call	Bond Future	259.1700	0.2592	181.1400	0.1811	(30.108)	0	0	900
2015/09/28	R209	05/11/2015	9.00	Call	Bond Future	1,331.5900	1.3316	1,095.4200	1.0954	(17.736)	0	0	0
2015/09/28	R209	04/02/2016	8.74	Call	Bond Future	1,556.5000	1.5565	1,385.6000	1.3856	(10.980)	0	0	0
2015/09/28	R209	04/02/2016	8.75	Put	Bond Future	4,271.1400	4.2711	4,510.5800	4.5106	5.606	0	0	0
2015/09/28	R209	04/02/2016			Bond Future	9.1091	76.0727	9.1659	75.6605	0.624	0.0000	0.0000	400
2015/09/28	R209	04/02/2016	8.75	Call	Bond Future	1,582.6400	1.5826	1,409.8800	1.4099	(10.916)	0	0	0
2015/09/28	R209	04/02/2016	8.76	Call	Bond Future	1,609.0600	1.6091	1,434.4400	1.4344	(10.852)	0	0	0
2015/09/28	R209	04/02/2016	9.52	Put	Bond Future	1,529.0600	1.5291	1,636.0000	1.6360	6.994	0	0	2,200
2015/09/28	R209	04/02/2016	8.74	Put	Bond Future	4,321.9800	4.3220	4,563.2800	4.5633	5.583	0	0	0
2015/09/28	R209	04/02/2016	8.76	Put	Bond Future	4,220.6900	4.2207	4,458.2700	4.4583	5.629	0	0	0
2015/09/28	R209	04/02/2016	9.52	Call	Bond Future	4,433.1300	4.4331	4,127.8700	4.1279	(6.886)	0	0	0
2015/09/28	R209	05/05/2016			Bond Future	9.1571	74.2730	9.2155	73.8534	0.638	0.0000	0.0000	0
2015/09/28	R209	05/05/2016	9.00	Call	Bond Future	2,975.9800	2.9760	2,758.7900	2.7588	(7.298)	0	0	0
2015/09/28	R209	05/05/2016	8.99	Put	Bond Future	4,164.4500	4.1644	4,368.2300	4.3682	4.893	0	0	0
2015/09/28	R209	05/05/2016	9.01	Put	Bond Future	4,083.2100	4.0832	4,284.1100	4.2841	4.920	0	0	0
2015/09/28	R209	05/05/2016	9.00	Put	Bond Future	4,122.9800	4.1230	4,325.3300	4.3253	4.908	0	0	0
2015/09/28	R209	05/05/2016	9.01	Call	Bond Future	3,010.0300	3.0100	2,791.3900	2.7914	(7.264)	0	0	0
2015/09/28	R209	05/05/2016	8.99	Call	Bond Future	2,943.5200	2.9435	2,727.7600	2.7278	(7.330)	0	0	0
2015/09/28	R210	05/11/2015			Bond Future	179.0663	179.0663	179.0688	179.0688	0.001	0.0000	0.0000	2,298
2015/09/28	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R210	05/11/2015	181.99	Put	Bond Future	2,923.6600	2.9237	2,921.1900	2.9212	(0.084)	0	0	0
2015/09/28	R210	05/11/2015	182.01	Put	Bond Future	2,943.6600	2.9437	2,941.1900	2.9412	(0.084)	0	0	0
2015/09/28	R210	05/11/2015	182.00	Put	Bond Future	2,933.6600	2.9337	2,931.1900	2.9312	(0.084)	0	0	0
2015/09/28	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R210	04/02/2016	184.99	Put	Bond Future	2,916.5300	2.9165	2,918.2300	2.9182	0.058	0	0	0
2015/09/28	R210	04/02/2016			Bond Future	182.0735	182.0735	182.0718	182.0718	(0.001)	0.0000	0.0000	0
2015/09/28	R210	04/02/2016	185.01	Put	Bond Future	2,936.5300	2.9365	2,938.2300	2.9382	0.058	0	0	0
2015/09/28	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R210	04/02/2016	185.00	Put	Bond Future	2,926.5300	2.9265	2,928.2300	2.9282	0.058	0	0	0
2015/09/28	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	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
2015/09/28	R211	05/11/2015			Bond Future	135.8466	135.8466	135.8458	135.8458	(0.001)	0.0000	0.0000	0
2015/09/28	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R211	05/11/2015	134.99	Call	Bond Future	856.6300	0.8566	855.8200	0.8558	(0.095)	0	0	0
2015/09/28	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R211	05/11/2015	135.00	Call	Bond Future	846.6300	0.8466	845.8200	0.8458	(0.096)	0	0	0
2015/09/28	R211	05/11/2015	135.01	Call	Bond Future	836.6300	0.8366	835.8200	0.8358	(0.097)	0	0	0
2015/09/28	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R211	04/02/2016			Bond Future	136.4300	136.4300	136.4258	136.4258	(0.003)	0.0000	0.0000	1,120
2015/09/28	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R211	04/02/2016	138.99	Put	Bond Future	2,560.0500	2.5600	2,564.1500	2.5642	0.160	0	0	0
2015/09/28	R211	04/02/2016	139.01	Put	Bond Future	2,580.0500	2.5800	2,584.1500	2.5842	0.159	0	0	0
2015/09/28	R211	04/02/2016	139.00	Put	Bond Future	2,570.0500	2.5700	2,574.1500	2.5742	0.160	0	0	0
2015/09/28	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R212	05/11/2015			Bond Future	141.1002	141.1002	141.0611	141.0611	(0.028)	0.0000	0.0000	928
2015/09/28	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R212	05/11/2015	145.99	Put	Bond Future	4,889.7800	4.8898	4,928.8900	4.9289	0.800	0	0	0
2015/09/28	R212	05/11/2015	146.01	Put	Bond Future	4,909.7800	4.9098	4,948.8900	4.9489	0.797	0	0	0
2015/09/28	R212	05/11/2015	146.00	Put	Bond Future	4,899.7800	4.8998	4,938.8900	4.9389	0.798	0	0	0
2015/09/28	R212	04/02/2016			Bond Future	141.6060	141.6060	141.5628	141.5628	(0.031)	0.0000	0.0000	0
2015/09/28	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R212	04/02/2016	145.99	Put	Bond Future	4,383.9600	4.3840	4,427.1500	4.4271	0.985	0	0	0
2015/09/28	R212	04/02/2016	146.01	Put	Bond Future	4,403.9600	4.4040	4,447.1500	4.4471	0.981	0	0	0
2015/09/28	R212	04/02/2016	146.00	Put	Bond Future	4,393.9600	4.3940	4,437.1500	4.4371	0.983	0	0	0
2015/09/28	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R213	05/11/2015	7.76	Call	Bond Future	8.4900	0.0085	4.0400	0.0040	(52.415)	0	0	0
2015/09/28	R213	05/11/2015			Bond Future	8.9413	85.3355	9.0014	84.8987	0.672	0.0000	0.0000	21,426
2015/09/28	R213	05/11/2015	7.74	Call	Bond Future	7.4300	0.0074	3.4800	0.0035	(53.163)	0	0	0
2015/09/28	R213	05/11/2015	7.75	Call	Bond Future	7.9300	0.0079	3.7400	0.0037	(52.837)	0	0	0
2015/09/28	R213	05/11/2015	7.74	Put	Bond Future	9,459.0100	9.4590	9,891.8500	9.8918	4.576	0	0	0
2015/09/28	R213	05/11/2015	7.76	Put	Bond Future	9,290.8400	9.2908	9,723.1800	9.7232	4.653	0	0	0
2015/09/28	R213	05/11/2015	7.75	Put	Bond Future	9,374.8400	9.3748	9,807.4400	9.8074	4.614	0	0	0
2015/09/28	R213	04/02/2016			Bond Future	9.0066	86.7615	9.0689	86.3156	0.691	0.0000	0.0000	450
2015/09/28	R213	04/02/2016	8.75	Call	Bond Future	1,779.5300	1.7795	1,578.4300	1.5784	(11.301)	0	0	0
2015/09/28	R213	04/02/2016	8.74	Put	Bond Future	3,699.8200	3.6998	3,946.7100	3.9467	6.673	0	0	0
2015/09/28	R213	04/02/2016	8.76	Put	Bond Future	3,608.4000	3.6084	3,851.2000	3.8512	6.729	0	0	0
2015/09/28	R213	04/02/2016	8.75	Put	Bond Future	3,653.9200	3.6539	3,898.7700	3.8988	6.701	0	0	0
2015/09/28	R213	04/02/2016	8.76	Call	Bond Future	1,808.1600	1.8082	1,605.0100	1.6050	(11.235)	0	0	0
2015/09/28	R213	04/02/2016	8.74	Call	Bond Future	1,751.1900	1.7512	1,552.1300	1.5521	(11.367)	0	0	0
2015/09/28	R213	05/05/2016	8.76	Put	Bond Future	4,591.9900	4.5920	4,838.0200	4.8380	5.358	0	0	0
2015/09/28	R213	05/05/2016	8.74	Put	Bond Future	4,681.5300	4.6815	4,930.7100	4.9307	5.323	0	0	0
2015/09/28	R213	05/05/2016			Bond Future	9.0568	84.7523	9.1210	84.2983	0.708	0.0000	0.0000	0
2015/09/28	R213	05/05/2016	8.75	Put	Bond Future	4,636.6100	4.6366	4,884.2200	4.8842	5.340	0	0	0
2015/09/28	R213	05/05/2016	8.74	Call	Bond Future	2,387.4700	2.3875	2,182.6600	2.1827	(8.579)	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
2015/09/28	R213	05/05/2016	8.75	Call	Bond Future	2,416.3000	2.4163	2,209.9200	2.2099	(8.541)	0	0	0
2015/09/28	R213	05/05/2016	8.76	Call	Bond Future	2,445.3400	2.4453	2,237.3800	2.2374	(8.504)	0	0	0
2015/09/28	R214	05/11/2015			Bond Future	9.0877	75.7875	9.1427	75.3620	0.606	0.0000	0.0000	11,693
2015/09/28	R214	05/11/2015	7.99	Put	Bond Future	9,408.5100	9.4085	9,826.3700	9.8264	4.441	0	0	0
2015/09/28	R214	05/11/2015	8.00	Put	Bond Future	9,315.5700	9.3156	9,732.9900	9.7330	4.481	0	0	0
2015/09/28	R214	05/11/2015	8.01	Put	Bond Future	9,222.8900	9.2229	9,639.8400	9.6398	4.521	0	0	0
2015/09/28	R214	05/11/2015	7.99	Call	Bond Future	16.1400	0.0161	8.4600	0.0085	(47.584)	0	0	0
2015/09/28	R214	05/11/2015	8.00	Call	Bond Future	17.1800	0.0172	9.0600	0.0091	(47.264)	0	0	0
2015/09/28	R214	05/11/2015	8.01	Call	Bond Future	18.3100	0.0183	9.7200	0.0097	(46.914)	0	0	0
2015/09/28	R214	04/02/2016			Bond Future	9.1454	77.0540	9.2023	76.6197	0.621	0.0000	0.0000	4,620
2015/09/28	R214	04/02/2016	7.99	Put	Bond Future	10,134.3200	10.1343	10,515.3000	10.5153	3.759	0	0	0
2015/09/28	R214	04/02/2016	8.00	Call	Bond Future	322.2600	0.3223	267.8100	0.2678	(16.896)	0	0	0
2015/09/28	R214	04/02/2016	8.01	Call	Bond Future	330.4300	0.3304	274.8800	0.2749	(16.811)	0	0	0
2015/09/28	R214	04/02/2016	7.99	Call	Bond Future	314.2600	0.3143	260.8900	0.2609	(16.983)	0	0	0
2015/09/28	R214	04/02/2016	8.01	Put	Bond Future	9,963.1600	9.9632	10,341.9600	10.3420	3.802	0	0	0
2015/09/28	R214	04/02/2016	8.00	Put	Bond Future	10,048.5700	10.0486	10,428.4700	10.4285	3.781	0	0	0
2015/09/28	R214	05/05/2016	9.01	Call	Bond Future	3,087.4600	3.0875	2,861.1500	2.8612	(7.330)	0	0	0
2015/09/28	R214	05/05/2016			Bond Future	9.1902	75.1261	9.2486	74.6840	0.635	0.0000	0.0000	0
2015/09/28	R214	05/05/2016	8.99	Call	Bond Future	3,018.4600	3.0185	2,795.1900	2.7952	(7.397)	0	0	0
2015/09/28	R214	05/05/2016	9.00	Call	Bond Future	3,052.0400	3.0520	2,827.2700	2.8273	(7.365)	0	0	0
2015/09/28	R214	05/05/2016	8.99	Put	Bond Future	4,569.5900	4.5696	4,788.4300	4.7884	4.789	0	0	0
2015/09/28	R214	05/05/2016	9.01	Put	Bond Future	4,481.2900	4.4813	4,697.0900	4.6971	4.816	0	0	0
2015/09/28	R214	05/05/2016	9.00	Put	Bond Future	4,524.4500	4.5244	4,741.7900	4.7418	4.804	0	0	0
2015/09/28	R248	05/11/2015	8.01	Put	Bond Future	12,472.8400	12.4728	13,019.3000	13.0193	4.381	0	0	0
2015/09/28	R248	05/11/2015			Bond Future	9.1333	97.7306	9.1883	97.1841	0.603	0.0000	0.0000	48,482
2015/09/28	R248	05/11/2015	8.00	Put	Bond Future	12,596.3000	12.5963	13,142.7600	13.1428	4.338	0	0	0
2015/09/28	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R248	05/11/2015	7.99	Put	Bond Future	12,720.0100	12.7200	13,266.4700	13.2665	4.296	0	0	0
2015/09/28	R248	04/02/2016	8.99	Put	Bond Future	2,032.6100	2.0326	2,590.3400	2.5903	27.439	0	0	0
2015/09/28	R248	04/02/2016			Bond Future	9.1924	99.3638	9.2493	98.8060	0.619	0.0000	0.0000	3,750
2015/09/28	R248	04/02/2016	9.00	Put	Bond Future	1,930.4000	1.9304	2,488.1300	2.4881	28.892	0	0	0
2015/09/28	R248	04/02/2016	9.01	Put	Bond Future	1,828.3800	1.8284	2,386.1100	2.3861	30.504	0	0	0
2015/09/28	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R248	05/05/2016			Bond Future	9.2385	96.6911	9.2969	96.1234	0.633	0.0000	0.0000	0
2015/09/28	R248	05/05/2016	8.99	Put	Bond Future	2,481.9400	2.4819	3,049.7300	3.0497	22.877	0	0	0
2015/09/28	R248	05/05/2016	9.01	Put	Bond Future	2,277.9500	2.2779	2,845.7400	2.8457	24.925	0	0	0
2015/09/28	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R248	05/05/2016	9.00	Put	Bond Future	2,379.8500	2.3799	2,947.6400	2.9476	23.858	0	0	0
2015/09/28	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/28	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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<b>Total</b>											<b>528540</b>	