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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/09/2015 TO 22/09/2015

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
2015/09/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	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
2015/09/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	2025	05/11/2015	123.01	Put	Bond Future	936.3400	0.9363	930.0200	0.9300	(0.675)	0	0	0
2015/09/22	2025	05/11/2015			Bond Future	122.0737	122.0737	122.0800	122.0800	0.005	0.0000	0.0000	544
2015/09/22	2025	05/11/2015	123.00	Put	Bond Future	926.3400	0.9263	920.0200	0.9200	(0.682)	0	0	0
2015/09/22	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2025	05/11/2015	122.99	Put	Bond Future	916.3400	0.9163	910.0200	0.9100	(0.690)	0	0	0
2015/09/22	2025	04/02/2016	126.01	Put	Bond Future	3,104.9100	3.1049	3,100.1800	3.1002	(0.152)	0	0	0
2015/09/22	2025	04/02/2016			Bond Future	122.9051	122.9051	122.9098	122.9098	0.004	0.0000	0.0000	0
2015/09/22	2025	04/02/2016	126.00	Put	Bond Future	3,094.9100	3.0949	3,090.1800	3.0902	(0.153)	0	0	0
2015/09/22	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2025	04/02/2016	125.99	Put	Bond Future	3,084.9100	3.0849	3,080.1800	3.0802	(0.153)	0	0	0
2015/09/22	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2030	05/11/2015			Bond Future	8.7829	95.9075	8.8061	95.7294	0.264	0.0000	0.0000	9,973
2015/09/22	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2030	05/11/2015	8.49	Put	Bond Future	2,286.7300	2.2867	2,464.8200	2.4648	7.788	0	0	0
2015/09/22	2030	05/11/2015	8.51	Put	Bond Future	2,128.1000	2.1281	2,306.1900	2.3062	8.368	0	0	0
2015/09/22	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2030	05/11/2015	8.50	Put	Bond Future	2,207.3700	2.2074	2,385.4600	2.3855	8.068	0	0	0
2015/09/22	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2030	04/02/2016			Bond Future	8.8427	93.5075	8.8669	93.3250	0.273	0.0000	0.0000	400
2015/09/22	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2030	04/02/2016	8.74	Put	Bond Future	781.1600	0.7812	963.6800	0.9637	23.365	0	0	0
2015/09/22	2030	04/02/2016	8.76	Put	Bond Future	628.3800	0.6284	810.9000	0.8109	29.046	0	0	0
2015/09/22	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2030	04/02/2016	8.75	Put	Bond Future	704.7200	0.7047	887.2400	0.8872	25.900	0	0	0
2015/09/22	2032	05/11/2015			Bond Future	8.8725	95.5838	8.8856	95.4763	0.148	0.0000	0.0000	1,579
2015/09/22	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2032	05/11/2015	7.99	Put	Bond Future	7,679.2700	7.6793	7,786.7900	7.7868	1.400	0	0	0
2015/09/22	2032	05/11/2015	8.01	Put	Bond Future	7,495.4300	7.4954	7,602.9500	7.6029	1.434	0	0	0
2015/09/22	2032	05/11/2015	8.00	Put	Bond Future	7,587.2900	7.5873	7,694.8100	7.6948	1.417	0	0	0
2015/09/22	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2032	04/02/2016			Bond Future	8.9321	97.1849	8.9457	97.0741	0.153	0.0000	0.0000	0
2015/09/22	2032	04/02/2016	8.69	Put	Bond Future	1,992.4700	1.9925	2,103.2700	2.1033	5.561	0	0	0
2015/09/22	2032	04/02/2016	8.71	Put	Bond Future	1,825.5300	1.8255	1,936.3300	1.9363	6.069	0	0	0

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2015/09/22	2032	04/02/2016	8.70	Put	Bond Future	1,908.9500	1.9090	2,019.7500	2.0197	5.804	0	0	0
2015/09/22	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2032	05/05/2016			Bond Future	8.9820	94.7536	8.9963	94.6394	0.159	0.0000	0.0000	0
2015/09/22	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	50.5900	0.0506	100.000	0	0	0
2015/09/22	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2032	05/05/2016	9.01	Call	Bond Future	223.3800	0.2234	109.1100	0.1091	(51.155)	0	0	0
2015/09/22	2032	05/05/2016	8.99	Call	Bond Future	63.6800	0.0637	0.0000	0.0000	(100.000)	0	0	0
2015/09/22	2032	05/05/2016	9.00	Call	Bond Future	143.5800	0.1436	29.3100	0.0293	(79.586)	0	0	0
2015/09/22	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2033	05/11/2015			Bond Future	102.7365	102.7365	102.5905	102.5905	(0.142)	0.0000	0.0000	100
2015/09/22	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2033	05/11/2015	102.40	Call	Bond Future	336.4800	0.3365	190.4800	0.1905	(43.390)	0	0	0
2015/09/22	2033	05/11/2015	102.41	Call	Bond Future	326.4800	0.3265	180.4800	0.1805	(44.719)	0	0	0
2015/09/22	2033	05/11/2015	102.39	Call	Bond Future	346.4800	0.3465	200.4800	0.2005	(42.138)	0	0	0
2015/09/22	2033	04/02/2016	102.40	Call	Bond Future	2,065.5800	2.0656	1,915.8100	1.9158	(7.251)	0	0	0
2015/09/22	2033	04/02/2016			Bond Future	104.4656	104.4656	104.3158	104.3158	(0.143)	0.0000	0.0000	0
2015/09/22	2033	04/02/2016	102.41	Call	Bond Future	2,055.5800	2.0556	1,905.8100	1.9058	(7.286)	0	0	0
2015/09/22	2033	04/02/2016	102.39	Call	Bond Future	2,075.5800	2.0756	1,925.8100	1.9258	(7.216)	0	0	0
2015/09/22	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2033	05/05/2016			Bond Future	105.3389	105.3389	105.1849	105.1849	(0.146)	0.0000	0.0000	0
2015/09/22	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2033	05/05/2016	102.40	Call	Bond Future	2,938.8900	2.9389	2,784.8700	2.7849	(5.241)	0	0	0
2015/09/22	2033	05/05/2016	102.41	Call	Bond Future	2,928.8900	2.9289	2,774.8700	2.7749	(5.259)	0	0	0
2015/09/22	2033	05/05/2016	102.39	Call	Bond Future	2,948.8900	2.9489	2,794.8700	2.7949	(5.223)	0	0	0
2015/09/22	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	05/11/2015	7.99	Put	Bond Future	9,838.0900	9.8381	10,048.8100	10.0488	2.142	0	0	0
2015/09/22	2037	05/11/2015	8.01	Put	Bond Future	9,627.5000	9.6275	9,838.2200	9.8382	2.189	0	0	0
2015/09/22	2037	05/11/2015			Bond Future	8.9961	97.6699	9.0195	97.4592	0.259	0.0000	0.0000	49,825
2015/09/22	2037	05/11/2015	8.00	Put	Bond Future	9,732.7100	9.7327	9,943.4300	9.9434	2.165	0	0	0
2015/09/22	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	04/02/2016	8.75	Put	Bond Future	2,773.7600	2.7738	2,989.4600	2.9895	7.776	0	0	0
2015/09/22	2037	04/02/2016			Bond Future	9.0532	95.0490	9.0774	94.8333	0.267	0.0000	0.0000	370
2015/09/22	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	04/02/2016	8.74	Put	Bond Future	2,867.3800	2.8674	3,083.0800	3.0831	7.523	0	0	0
2015/09/22	2037	04/02/2016	8.76	Put	Bond Future	2,680.2700	2.6803	2,895.9700	2.8960	8.048	0	0	0

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2015/09/22	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	05/05/2016	9.00	Put	Bond Future	914.3200	0.9143	1,135.4500	1.1355	24.185	0	0	0
2015/09/22	2037	05/05/2016			Bond Future	9.1026	96.7382	9.1276	96.5171	0.275	0.0000	0.0000	0
2015/09/22	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2037	05/05/2016	8.99	Put	Bond Future	1,004.2000	1.0042	1,225.3300	1.2253	22.021	0	0	0
2015/09/22	2037	05/05/2016	9.01	Put	Bond Future	824.5700	0.8246	1,045.7000	1.0457	26.818	0	0	0
2015/09/22	2038	05/11/2015			Bond Future	125.5523	125.5523	125.5608	125.5608	0.007	0.0000	0.0000	7,020
2015/09/22	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2038	05/11/2015	133.99	Put	Bond Future	8,437.6800	8.4377	8,429.1500	8.4291	(0.101)	0	0	0
2015/09/22	2038	05/11/2015	134.01	Put	Bond Future	8,457.6800	8.4577	8,449.1500	8.4491	(0.101)	0	0	0
2015/09/22	2038	05/11/2015	134.00	Put	Bond Future	8,447.6800	8.4477	8,439.1500	8.4391	(0.101)	0	0	0
2015/09/22	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2038	04/02/2016			Bond Future	126.2893	126.2893	126.2963	126.2963	0.006	0.0000	0.0000	0
2015/09/22	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2038	04/02/2016	130.99	Put	Bond Future	4,700.7100	4.7007	4,693.6900	4.6937	(0.149)	0	0	0
2015/09/22	2038	04/02/2016	131.01	Put	Bond Future	4,720.7100	4.7207	4,713.6900	4.7137	(0.149)	0	0	0
2015/09/22	2038	04/02/2016	131.00	Put	Bond Future	4,710.7100	4.7107	4,703.6900	4.7037	(0.149)	0	0	0
2015/09/22	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2044	05/11/2015			Bond Future	9.0243	99.6133	9.0427	99.4314	0.203	0.0000	0.0000	17,486
2015/09/22	2044	05/11/2015	8.24	Put	Bond Future	8,345.7500	8.3458	8,527.5900	8.5276	2.179	0	0	0
2015/09/22	2044	05/11/2015	8.26	Put	Bond Future	8,118.1900	8.1182	8,300.0300	8.3000	2.240	0	0	0
2015/09/22	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2044	05/11/2015	8.25	Put	Bond Future	8,231.8600	8.2319	8,413.7000	8.4137	2.209	0	0	0
2015/09/22	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2044	04/02/2016	8.99	Put	Bond Future	870.6200	0.8706	1,056.9500	1.0569	21.402	0	0	0
2015/09/22	2044	04/02/2016			Bond Future	9.0780	96.8997	9.0971	96.7133	0.210	0.0000	0.0000	0
2015/09/22	2044	04/02/2016	9.01	Put	Bond Future	671.7000	0.6717	858.0300	0.8580	27.740	0	0	0
2015/09/22	2044	04/02/2016	9.00	Put	Bond Future	771.0700	0.7711	957.4000	0.9574	24.165	0	0	0
2015/09/22	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2044	05/05/2016	8.99	Put	Bond Future	1,321.7400	1.3217	1,512.9700	1.5130	14.468	0	0	0
2015/09/22	2044	05/05/2016			Bond Future	9.1244	98.6218	9.1441	98.4305	0.216	0.0000	0.0000	0
2015/09/22	2044	05/05/2016	9.01	Put	Bond Future	1,123.1800	1.1232	1,314.4100	1.3144	17.026	0	0	0
2015/09/22	2044	05/05/2016	9.00	Put	Bond Future	1,222.3700	1.2224	1,413.6000	1.4136	15.644	0	0	0
2015/09/22	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2046	05/11/2015			Bond Future	124.9225	124.9225	124.9314	124.9314	0.007	0.0000	0.0000	6,432
2015/09/22	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
2015/09/22	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2046	05/11/2015	132.99	Put	Bond Future	8,067.5000	8.0675	8,058.5700	8.0586	(0.111)	0	0	0
2015/09/22	2046	05/11/2015	133.01	Put	Bond Future	8,087.5000	8.0875	8,078.5700	8.0786	(0.110)	0	0	0
2015/09/22	2046	05/11/2015	133.00	Put	Bond Future	8,077.5000	8.0775	8,068.5700	8.0686	(0.111)	0	0	0
2015/09/22	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2046	04/02/2016			Bond Future	127.0253	127.0253	127.0326	127.0326	0.006	0.0000	0.0000	0
2015/09/22	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2046	04/02/2016	127.99	Put	Bond Future	964.7400	0.9647	957.4100	0.9574	(0.760)	0	0	0
2015/09/22	2046	04/02/2016	128.01	Put	Bond Future	984.7400	0.9847	977.4100	0.9774	(0.744)	0	0	0
2015/09/22	2046	04/02/2016	128.00	Put	Bond Future	974.7400	0.9747	967.4100	0.9674	(0.752)	0	0	0
2015/09/22	2050	05/11/2015			Bond Future	132.9626	132.9626	132.9724	132.9724	0.007	0.0000	0.0000	4,911
2015/09/22	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2050	05/11/2015	144.99	Put	Bond Future	12,027.3600	12.0274	12,017.5800	12.0176	(0.081)	0	0	0
2015/09/22	2050	05/11/2015	145.01	Put	Bond Future	12,047.3600	12.0474	12,037.5800	12.0376	(0.081)	0	0	0
2015/09/22	2050	05/11/2015	145.00	Put	Bond Future	12,037.3600	12.0374	12,027.5800	12.0276	(0.081)	0	0	0
2015/09/22	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2050	04/02/2016			Bond Future	133.6644	133.6644	133.6727	133.6727	0.006	0.0000	0.0000	0
2015/09/22	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2050	04/02/2016	137.99	Put	Bond Future	4,325.5600	4.3256	4,317.3100	4.3173	(0.191)	0	0	0
2015/09/22	2050	04/02/2016	138.01	Put	Bond Future	4,345.5600	4.3456	4,337.3100	4.3373	(0.190)	0	0	0
2015/09/22	2050	04/02/2016	138.00	Put	Bond Future	4,335.5600	4.3356	4,327.3100	4.3273	(0.190)	0	0	0
2015/09/22	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	AL37	05/11/2015			Index Future	465.2090	465.2090	464.5170	464.5170	(0.149)	0.0000	0.0000	3
2015/09/22	AL37	04/02/2016			Index Future	473.0000	473.0000	472.2920	472.2920	(0.150)	0.0000	0.0000	0
2015/09/22	AL7T	05/11/2015			Index Future	547.5020	547.5020	546.0920	546.0920	(0.258)	0.0000	0.0000	1
2015/09/22	AL7T	04/02/2016			Index Future	556.6720	556.6720	555.2330	555.2330	(0.259)	0.0000	0.0000	0
2015/09/22	ALBI	05/11/2015			Index Future	500.1640	500.1640	499.1240	499.1240	(0.208)	0.0000	0.0000	453
2015/09/22	ALBI	04/02/2016			Index Future	508.5400	508.5400	507.4790	507.4790	(0.209)	0.0000	0.0000	146
2015/09/22	ALBI	05/05/2016			Index Future	517.5650	517.5650	516.4800	516.4800	(0.210)	0.0000	0.0000	0
2015/09/22	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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2015/09/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	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
2015/09/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/22	EL28	05/11/2015	126.99	Put	Bond Future	2,309.2700	2.3093	2,297.7200	2.2977	(0.500)	0	0	0
2015/09/22	EL28	05/11/2015			Bond Future	124.6807	124.6807	124.6923	124.6923	0.009	0.0000	0.0000	0
2015/09/22	EL28	05/11/2015	127.01	Put	Bond Future	2,329.2700	2.3293	2,317.7200	2.3177	(0.496)	0	0	0
2015/09/22	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	EL28	05/11/2015	127.00	Put	Bond Future	2,319.2700	2.3193	2,307.7200	2.3077	(0.498)	0	0	0
2015/09/22	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	EL28	04/02/2016	128.99	Put	Bond Future	2,210.6000	2.2106	2,200.4500	2.2004	(0.459)	0	0	0
2015/09/22	EL28	04/02/2016			Bond Future	126.7794	126.7794	126.7895	126.7895	0.008	0.0000	0.0000	0
2015/09/22	EL28	04/02/2016	129.01	Put	Bond Future	2,230.6000	2.2306	2,220.4500	2.2204	(0.455)	0	0	0
2015/09/22	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	EL28	04/02/2016	129.00	Put	Bond Future	2,220.6000	2.2206	2,210.4500	2.2104	(0.457)	0	0	0
2015/09/22	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	ES33	05/11/2015	9.00	Put	Bond Future	6,663.2500	6.6633	6,819.8300	6.8198	2.350	0	0	0
2015/09/22	ES33	05/11/2015			Bond Future	9.8920	81.2701	9.9143	81.1135	0.225	0.0000	0.0000	6,441
2015/09/22	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	ES33	05/11/2015	8.99	Put	Bond Future	6,742.5800	6.7426	6,899.1600	6.8992	2.322	0	0	0
2015/09/22	ES33	05/11/2015	9.01	Put	Bond Future	6,584.0200	6.5840	6,740.6000	6.7406	2.378	0	0	0
2015/09/22	ES33	04/02/2016	10.01	Call	Bond Future	196.0500	0.1961	35.5300	0.0355	(81.877)	0	0	0
2015/09/22	ES33	04/02/2016			Bond Future	9.9816	82.6315	10.0049	82.4710	0.233	0.0000	0.0000	0
2015/09/22	ES33	04/02/2016	9.99	Call	Bond Future	57.9200	0.0579	0.0000	0.0000	(100.000)	0	0	0

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2015/09/22	ES33	04/02/2016	10.00	Call	Bond Future		127.0300	0.1270	0.0000	0.0000	(100.000)	0	0	0
2015/09/22	ES33	04/02/2016	9.99	Put	Bond Future		0.0000	0.0000	102.6000	0.1026	100.000	0	0	0
2015/09/22	ES33	04/02/2016	10.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	ES33	04/02/2016	10.00	Put	Bond Future		0.0000	0.0000	33.4900	0.0335	100.000	0	0	0
2015/09/22	ES33	05/05/2016	10.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	ES33	05/05/2016			Bond Future		10.0603	80.3084	10.0845	80.1438	0.240	0.0000	0.0000	0
2015/09/22	ES33	05/05/2016	9.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	ES33	05/05/2016	10.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	ES33	05/05/2016	9.99	Put	Bond Future		482.4900	0.4825	647.1300	0.6471	34.123	0	0	0
2015/09/22	ES33	05/05/2016	10.01	Put	Bond Future		344.8500	0.3448	509.4900	0.5095	47.742	0	0	0
2015/09/22	ES33	05/05/2016	10.00	Put	Bond Future		413.6200	0.4136	578.2600	0.5783	39.805	0	0	0
2015/09/22	GOVI	05/11/2015	530.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	GOVI	05/11/2015			GOVI		496.8030	496.8030	495.7640	495.7640	(0.209)	0.0000	0.0000	449
2015/09/22	GOVI	05/11/2015	530.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	GOVI	05/11/2015	529.99	Put	GOVI		331,870.0000	33.1870	342,260.0000	34.2260	3.131	0	0	0
2015/09/22	GOVI	05/11/2015	530.01	Put	GOVI		332,070.0000	33.2070	342,460.0000	34.2460	3.129	0	0	0
2015/09/22	GOVI	05/11/2015	529.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	GOVI	05/11/2015	530.00	Put	GOVI		331,970.0000	33.1970	342,360.0000	34.2360	3.130	0	0	0
2015/09/22	GOVI	04/02/2016	512.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	GOVI	04/02/2016			GOVI		505.1240	505.1240	504.0630	504.0630	(0.210)	0.0000	0.0000	26
2015/09/22	GOVI	04/02/2016	511.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	GOVI	04/02/2016	512.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	GOVI	04/02/2016	511.99	Put	GOVI		68,660.0000	6.8660	79,270.0000	7.9270	15.453	0	0	0
2015/09/22	GOVI	04/02/2016	512.01	Put	GOVI		68,860.0000	6.8860	79,470.0000	7.9470	15.408	0	0	0
2015/09/22	GOVI	04/02/2016	512.00	Put	GOVI		68,760.0000	6.8760	79,370.0000	7.9370	15.430	0	0	0
2015/09/22	GOVI	05/05/2016	518.01	Put	GOVI		39,220.0000	3.9220	50,060.0000	5.0060	27.639	0	0	0
2015/09/22	GOVI	05/05/2016			GOVI		514.0880	514.0880	513.0040	513.0040	(0.211)	0.0000	0.0000	0
2015/09/22	GOVI	05/05/2016	518.00	Put	GOVI		39,120.0000	3.9120	49,960.0000	4.9960	27.710	0	0	0
2015/09/22	GOVI	05/05/2016	518.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	GOVI	05/05/2016	517.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	GOVI	05/05/2016	518.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	GOVI	05/05/2016	517.99	Put	GOVI		39,020.0000	3.9020	49,860.0000	4.9860	27.781	0	0	0
2015/09/22	GVIX	01/01/2029			LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/22	IGOV	05/11/2015			Index Future		230.9840	230.9840	230.9940	230.9940	0.004	0.0000	0.0000	969
2015/09/22	IGOV	04/02/2016			Index Future		234.8710	234.8710	234.8800	234.8800	0.004	0.0000	0.0000	82
2015/09/22	IGOV	05/05/2016			Index Future		239.0580	239.0580	239.0650	239.0650	0.003	0.0000	0.0000	0
2015/09/22	ILBI	05/11/2015			Index Future		626.4250	626.4250	626.6940	626.6940	0.043	0.0000	0.0000	0
2015/09/22	ILBI	04/02/2016			Index Future		637.1200	637.1200	637.3920	637.3920	0.043	0.0000	0.0000	160
2015/09/22	IS01	19/12/2016			Interest Rate Swap		99.8513	99.8513	99.8954	99.8954	0.044	0.0000	0.0000	0
2015/09/22	IS02	18/12/2017			Interest Rate Swap		99.9331	99.9331	100.0267	100.0267	0.094	0.0000	0.0000	0

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2015/09/22	IS05	17/12/2020			Interest Rate Swap	99.4572	99.4572	99.5649	99.5649	0.108	0.0000	0.0000	0
2015/09/22	IS10	17/12/2025			Interest Rate Swap	100.8107	100.8107	101.1107	101.1107	0.298	0.0000	0.0000	0
2015/09/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/22	JBAF	21/10/2015			Jibar Tradeable Future	6.4400	93.5600	6.3800	93.6200	(0.932)	0.0000	0.0000	0
2015/09/22	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/22	JBAF	15/12/2015			Jibar Tradeable Future	6.6200	93.3800	6.5100	93.4900	(1.662)	0.0000	0.0000	0
2015/09/22	JBAF	20/01/2016			Jibar Tradeable Future	6.6600	93.3400	6.5600	93.4400	(1.502)	0.0000	0.0000	0
2015/09/22	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.6700	93.3300	(1.622)	0.0000	0.0000	2,000
2015/09/22	JBAF	16/03/2016			Jibar Tradeable Future	6.8100	93.1900	6.7700	93.2300	(0.587)	0.0000	0.0000	0
2015/09/22	JBAF	15/06/2016			Jibar Tradeable Future	7.1200	92.8800	7.0000	93.0000	(1.685)	0.0000	0.0000	0
2015/09/22	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.1900	92.8100	(2.177)	0.0000	0.0000	0
2015/09/22	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.4200	92.5800	(2.111)	0.0000	0.0000	0
2015/09/22	JBAF	15/03/2017			Jibar Tradeable Future	7.7200	92.2800	7.5600	92.4400	(2.073)	0.0000	0.0000	0
2015/09/22	JBAF	21/06/2017			Jibar Tradeable Future	7.8600	92.1400	7.7000	92.3000	(2.036)	0.0000	0.0000	0
2015/09/22	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.8300	92.1700	(0.886)	0.0000	0.0000	0
2015/09/22	R023	05/11/2015			Bond Future	8.2295	98.9077	8.2729	98.6771	0.527	0.0000	0.0000	14,033
2015/09/22	R023	05/11/2015	7.99	Put	Bond Future	1,800.2900	1.8003	1,952.3800	1.9524	8.448	0	0	0
2015/09/22	R023	05/11/2015	8.01	Put	Bond Future	1,726.7000	1.7267	1,875.1500	1.8751	8.597	0	0	0
2015/09/22	R023	05/11/2015	7.99	Call	Bond Future	514.9000	0.5149	436.3200	0.4363	(15.261)	0	0	0
2015/09/22	R023	05/11/2015	8.00	Put	Bond Future	1,763.2800	1.7633	1,913.5600	1.9136	8.523	0	0	0
2015/09/22	R023	05/11/2015	8.00	Call	Bond Future	531.9800	0.5320	451.5900	0.4516	(15.111)	0	0	0
2015/09/22	R023	05/11/2015	8.01	Call	Bond Future	549.4600	0.5495	467.2400	0.4672	(14.964)	0	0	0
2015/09/22	R023	04/02/2016	8.01	Put	Bond Future	2,532.4700	2.5325	2,679.0200	2.6790	5.787	0	0	0
2015/09/22	R023	04/02/2016			Bond Future	8.3008	100.5645	8.3465	100.3285	0.552	0.0000	0.0000	1,050
2015/09/22	R023	04/02/2016	8.00	Put	Bond Future	2,566.3300	2.5663	2,714.0100	2.7140	5.755	0	0	0
2015/09/22	R023	04/02/2016	8.01	Call	Bond Future	1,016.4200	1.0164	926.9400	0.9269	(8.803)	0	0	0
2015/09/22	R023	04/02/2016	7.99	Call	Bond Future	978.8200	0.9788	891.6200	0.8916	(8.909)	0	0	0
2015/09/22	R023	04/02/2016	8.00	Call	Bond Future	997.6200	0.9976	909.2700	0.9093	(8.856)	0	0	0
2015/09/22	R023	04/02/2016	7.99	Put	Bond Future	2,600.2300	2.6002	2,749.0600	2.7491	5.724	0	0	0
2015/09/22	R023	05/05/2016			Bond Future	8.3500	98.4217	8.3983	98.1799	0.578	0.0000	0.0000	0
2015/09/22	R023	05/05/2016	8.24	Put	Bond Future	2,494.4900	2.4945	2,619.6200	2.6196	5.016	0	0	0
2015/09/22	R023	05/05/2016	8.26	Put	Bond Future	2,441.0800	2.4411	2,564.4300	2.5644	5.053	0	0	0
2015/09/22	R023	05/05/2016	8.24	Call	Bond Future	1,940.7200	1.9407	1,824.0800	1.8241	(6.010)	0	0	0
2015/09/22	R023	05/05/2016	8.25	Put	Bond Future	2,467.6900	2.4677	2,591.9300	2.5919	5.035	0	0	0
2015/09/22	R023	05/05/2016	8.25	Call	Bond Future	1,964.4200	1.9644	1,846.8900	1.8469	(5.983)	0	0	0
2015/09/22	R023	05/05/2016	8.26	Call	Bond Future	1,988.2800	1.9883	1,869.8600	1.8699	(5.956)	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
2015/09/22	R186	05/11/2015	7.75	Put	Bond Future	5,242.9600	5.2430	5,509.0800	5.5091	5.076	0	0	0
2015/09/22	R186	05/11/2015	8.24	Call	Bond Future	1,114.4100	1.1144	980.5300	0.9805	(12.014)	0	0	0
2015/09/22	R186	05/11/2015	8.25	Put	Bond Future	2,121.9500	2.1219	2,288.4000	2.2884	7.844	0	0	8,650
2015/09/22	R186	05/11/2015	8.45	Call	Bond Future	1,907.0700	1.9071	1,722.3700	1.7224	(9.685)	0	0	200
2015/09/22	R186	05/11/2015	8.75	Call	Bond Future	3,465.3800	3.4654	3,221.0400	3.2210	(7.051)	0	0	0
2015/09/22	R186	05/11/2015	8.85	Put	Bond Future	399.6400	0.3996	443.6600	0.4437	11.015	0	0	2,283
2015/09/22	R186	05/11/2015			Bond Future	8.3733	119.2455	8.4118	118.9427	0.460	0.0000	0.0000	32,884
2015/09/22	R186	05/11/2015	8.00	Put	Bond Future	3,509.4300	3.5094	3,733.2300	3.7332	6.377	0	0	0
2015/09/22	R186	05/11/2015	9.00	Put	Bond Future	238.2200	0.2382	265.7700	0.2658	11.565	0	0	2,600
2015/09/22	R186	05/11/2015	8.22	Call	Bond Future	1,052.4500	1.0525	923.4500	0.9234	(12.257)	0	0	0
2015/09/22	R186	05/11/2015	8.24	Put	Bond Future	2,169.8300	2.1698	2,338.7200	2.3387	7.784	0	0	0
2015/09/22	R186	05/11/2015	8.35	Put	Bond Future	1,680.6800	1.6807	1,822.6300	1.8226	8.446	0	0	9,430
2015/09/22	R186	05/11/2015	8.26	Put	Bond Future	2,074.9000	2.0749	2,238.9000	2.2389	7.904	0	0	0
2015/09/22	R186	05/11/2015	8.50	Put	Bond Future	1,141.7200	1.1417	1,248.3600	1.2484	9.340	0	0	4,666
2015/09/22	R186	05/11/2015	8.55	Put	Bond Future	996.3000	0.9963	1,092.0200	1.0920	9.608	0	0	4,667
2015/09/22	R186	05/11/2015	7.73	Call	Bond Future	175.5400	0.1755	141.4200	0.1414	(19.437)	0	0	169
2015/09/22	R186	05/11/2015	7.86	Call	Bond Future	305.8000	0.3058	252.8800	0.2529	(17.305)	0	0	674
2015/09/22	R186	05/11/2015	8.35	Call	Bond Future	1,497.3400	1.4973	1,336.5200	1.3365	(10.740)	0	0	843
2015/09/22	R186	05/11/2015	8.00	Call	Bond Future	519.8800	0.5199	440.9100	0.4409	(15.190)	0	0	200
2015/09/22	R186	05/11/2015	8.45	Put	Bond Future	1,305.3400	1.3053	1,423.4100	1.4234	9.045	0	0	6,308
2015/09/22	R186	05/11/2015	8.75	Put	Bond Future	551.8300	0.5518	610.2600	0.6103	10.588	0	0	10,200
2015/09/22	R186	05/11/2015	8.85	Call	Bond Future	4,069.5900	4.0696	3,810.8400	3.8108	(6.358)	0	0	0
2015/09/22	R186	05/11/2015	9.00	Call	Bond Future	5,029.7100	5.0297	4,754.4900	4.7545	(5.472)	0	0	0
2015/09/22	R186	05/11/2015	7.73	Put	Bond Future	5,393.6300	5.3936	5,662.2800	5.6623	4.981	0	0	0
2015/09/22	R186	05/11/2015	7.75	Call	Bond Future	191.8900	0.1919	155.2400	0.1552	(19.099)	0	0	1,200
2015/09/22	R186	05/11/2015	7.86	Put	Bond Future	4,443.8400	4.4438	4,693.6900	4.6937	5.622	0	0	0
2015/09/22	R186	05/11/2015	8.25	Call	Bond Future	1,146.1800	1.1462	1,009.8600	1.0099	(11.893)	0	0	0
2015/09/22	R186	05/11/2015	8.22	Put	Bond Future	2,267.3900	2.2674	2,441.1600	2.4412	7.664	0	0	1,090
2015/09/22	R186	05/11/2015	8.26	Call	Bond Future	1,178.7100	1.1787	1,039.9400	1.0399	(11.773)	0	0	0
2015/09/22	R186	05/11/2015	8.50	Call	Bond Future	2,133.2500	2.1332	1,937.1200	1.9371	(9.194)	0	0	650
2015/09/22	R186	05/11/2015	8.55	Call	Bond Future	2,375.8200	2.3758	2,168.7700	2.1688	(8.715)	0	0	0
2015/09/22	R186	04/02/2016	7.50	Call	Bond Future	442.4300	0.4424	396.4400	0.3964	(10.395)	0	0	0
2015/09/22	R186	04/02/2016			Bond Future	8.4313	115.9451	8.4715	115.6355	0.477	0.0000	0.0000	5,365
2015/09/22	R186	04/02/2016	8.75	Call	Bond Future	4,038.3900	4.0384	3,829.6100	3.8296	(5.170)	0	0	0
2015/09/22	R186	04/02/2016	7.51	Call	Bond Future	453.0900	0.4531	406.2200	0.4062	(10.345)	0	0	0
2015/09/22	R186	04/02/2016	7.49	Call	Bond Future	431.9700	0.4320	386.8600	0.3869	(10.443)	0	0	0
2015/09/22	R186	04/02/2016	7.50	Put	Bond Future	7,936.7100	7.9367	8,200.3900	8.2004	3.322	0	0	0
2015/09/22	R186	04/02/2016	7.49	Put	Bond Future	8,010.2700	8.0103	8,274.8300	8.2748	3.303	0	0	0
2015/09/22	R186	04/02/2016	8.75	Put	Bond Future	1,617.0500	1.6171	1,717.9400	1.7179	6.239	0	0	6,700
2015/09/22	R186	04/02/2016	7.51	Put	Bond Future	7,863.4300	7.8634	8,126.2300	8.1262	3.342	0	0	0
2015/09/22	R186	05/05/2016			Bond Future	8.4769	118.0049	8.5190	117.6878	0.496	0.0000	0.0000	0
2015/09/22	R186	05/05/2016	8.34	Call	Bond Future	2,982.3500	2.9824	2,828.9800	2.8290	(5.143)	0	0	0
2015/09/22	R186	05/05/2016	8.35	Call	Bond Future	3,017.0700	3.0171	2,862.5900	2.8626	(5.120)	0	0	0
2015/09/22	R186	05/05/2016	8.33	Call	Bond Future	2,947.8600	2.9479	2,795.6200	2.7956	(5.164)	0	0	0
2015/09/22	R186	05/05/2016	8.35	Put	Bond Future	3,981.2900	3.9813	4,143.8700	4.1439	4.084	0	0	0
2015/09/22	R186	05/05/2016	7.56	Put	Bond Future	8,211.0300	8.2110	8,456.9100	8.4569	2.995	0	0	0
2015/09/22	R186	05/05/2016	8.34	Put	Bond Future	4,023.0200	4.0230	4,186.7100	4.1867	4.069	0	0	0
2015/09/22	R186	05/05/2016	7.56	Call	Bond Future	989.7400	0.9897	918.5600	0.9186	(7.192)	0	0	0

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2015/09/22	R186	05/05/2016	8.33	Put	Bond Future	4,065.0400	4.0650	4,229.8600	4.2299	4.055	0	0	0
2015/09/22	R186	04/08/2016	8.51	Put	Bond Future	4,074.7200	4.0747	4,226.8300	4.2268	3.733	0	0	0
2015/09/22	R186	04/08/2016			Bond Future	8.5220	114.8492	8.5656	114.5274	0.511	0.0000	0.0000	0
2015/09/22	R186	04/08/2016	8.50	Put	Bond Future	4,112.1700	4.1122	4,265.2200	4.2652	3.722	0	0	0
2015/09/22	R186	04/08/2016	8.51	Call	Bond Future	3,985.9400	3.9859	3,816.2300	3.8162	(4.258)	0	0	0
2015/09/22	R186	04/08/2016	8.49	Call	Bond Future	3,912.7800	3.9128	3,744.9600	3.7450	(4.289)	0	0	0
2015/09/22	R186	04/08/2016	8.50	Call	Bond Future	3,949.2700	3.9493	3,780.5000	3.7805	(4.273)	0	0	0
2015/09/22	R186	04/08/2016	8.49	Put	Bond Future	4,149.8600	4.1499	4,303.8600	4.3039	3.711	0	0	0
2015/09/22	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R197	05/11/2015			Bond Future	293.2489	293.2489	293.2635	293.2635	0.005	0.0000	0.0000	927
2015/09/22	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R197	05/11/2015	294.99	Put	Bond Future	1,741.0800	1.7411	1,726.4900	1.7265	(0.838)	0	0	0
2015/09/22	R197	05/11/2015	295.01	Put	Bond Future	1,761.0800	1.7611	1,746.4900	1.7465	(0.828)	0	0	0
2015/09/22	R197	05/11/2015	295.00	Put	Bond Future	1,751.0800	1.7511	1,736.4900	1.7365	(0.833)	0	0	0
2015/09/22	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R197	04/02/2016			Bond Future	291.8237	291.8237	291.8347	291.8347	0.004	0.0000	0.0000	0
2015/09/22	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R197	04/02/2016	296.99	Put	Bond Future	5,166.3300	5.1663	5,155.2900	5.1553	(0.214)	0	0	0
2015/09/22	R197	04/02/2016	297.01	Put	Bond Future	5,186.3300	5.1863	5,175.2900	5.1753	(0.213)	0	0	0
2015/09/22	R197	04/02/2016	297.00	Put	Bond Future	5,176.3300	5.1763	5,165.2900	5.1653	(0.213)	0	0	0
2015/09/22	R202	05/11/2015			Bond Future	238.5266	238.5266	238.5411	238.5411	0.006	0.0000	0.0000	53,286
2015/09/22	R202	05/11/2015	245.99	Put	Bond Future	7,463.4100	7.4634	7,448.9300	7.4489	(0.194)	0	0	0
2015/09/22	R202	05/11/2015	246.01	Put	Bond Future	7,483.4100	7.4834	7,468.9300	7.4689	(0.193)	0	0	0
2015/09/22	R202	05/11/2015	246.00	Put	Bond Future	7,473.4100	7.4734	7,458.9300	7.4589	(0.194)	0	0	0
2015/09/22	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R202	04/02/2016			Bond Future	239.1627	239.1627	239.1742	239.1742	0.005	0.0000	0.0000	0
2015/09/22	R202	04/02/2016	239.99	Put	Bond Future	827.3400	0.8273	815.8400	0.8158	(1.390)	0	0	0
2015/09/22	R202	04/02/2016	240.01	Put	Bond Future	847.3400	0.8473	835.8400	0.8358	(1.357)	0	0	0
2015/09/22	R202	04/02/2016	240.00	Put	Bond Future	837.3400	0.8373	825.8400	0.8258	(1.373)	0	0	0
2015/09/22	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R203	05/11/2015	5.99	Call	Bond Future	0.2900	0.0003	0.1700	0.0002	(41.379)	0	0	0
2015/09/22	R203	05/11/2015	6.00	Put	Bond Future	2,119.4600	2.1195	2,196.5300	2.1965	3.636	0	0	0
2015/09/22	R203	05/11/2015			Bond Future	7.2143	103.0144	7.2591	102.9373	0.622	0.0000	0.0000	15,930
2015/09/22	R203	05/11/2015	6.00	Call	Bond Future	0.3200	0.0003	0.1900	0.0002	(40.625)	0	0	0
2015/09/22	R203	05/11/2015	6.01	Call	Bond Future	0.3400	0.0003	0.2000	0.0002	(41.176)	0	0	0
2015/09/22	R203	05/11/2015	5.99	Put	Bond Future	2,137.1200	2.1371	2,214.2000	2.2142	3.607	0	0	0
2015/09/22	R203	05/11/2015	6.01	Put	Bond Future	2,101.7900	2.1018	2,178.8500	2.1788	3.666	0	0	0
2015/09/22	R203	04/02/2016	7.25	Put	Bond Future	345.9600	0.3460	388.8700	0.3889	12.403	0	0	0
2015/09/22	R203	04/02/2016	7.26	Put	Bond Future	338.2800	0.3383	380.5800	0.3806	12.504	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
2015/09/22	R203	04/02/2016			Bond Future	7.2916	104.7400	7.3451	104.6600	0.734	0.0000	0.0000	0
2015/09/22	R203	04/02/2016	7.26	Call	Bond Future	290.9500	0.2909	253.2000	0.2532	(12.975)	0	0	0
2015/09/22	R203	04/02/2016	7.24	Call	Bond Future	276.7000	0.2767	240.1700	0.2402	(13.202)	0	0	0
2015/09/22	R203	04/02/2016	7.25	Call	Bond Future	283.6500	0.2836	246.5100	0.2465	(13.094)	0	0	0
2015/09/22	R203	04/02/2016	7.24	Put	Bond Future	354.0000	0.3540	397.5200	0.3975	12.294	0	0	0
2015/09/22	R203	05/05/2016	7.25	Put	Bond Future	526.8000	0.5268	570.1500	0.5702	8.229	0	0	0
2015/09/22	R203	05/05/2016			Bond Future	7.3064	102.4304	7.3717	102.3473	0.893	0.0000	0.0000	0
2015/09/22	R203	05/05/2016	7.26	Call	Bond Future	461.2800	0.4613	421.1700	0.4212	(8.695)	0	0	0
2015/09/22	R203	05/05/2016	7.24	Call	Bond Future	448.5400	0.4485	409.1200	0.4091	(8.789)	0	0	0
2015/09/22	R203	05/05/2016	7.25	Call	Bond Future	454.8800	0.4549	415.1200	0.4151	(8.741)	0	0	0
2015/09/22	R203	05/05/2016	7.24	Put	Bond Future	533.2200	0.5332	576.9100	0.5769	8.194	0	0	0
2015/09/22	R203	05/05/2016	7.26	Put	Bond Future	520.4500	0.5205	563.4500	0.5634	8.262	0	0	0
2015/09/22	R204	05/11/2015			Bond Future	7.5919	104.2034	7.6410	104.0687	0.647	0.0000	0.0000	24,021
2015/09/22	R204	05/11/2015	6.25	Call	Bond Future	0.3200	0.0003	0.1800	0.0002	(43.750)	0	0	0
2015/09/22	R204	05/11/2015	6.24	Put	Bond Future	3,799.1000	3.7991	3,933.6900	3.9337	3.543	0	0	0
2015/09/22	R204	05/11/2015	6.26	Put	Bond Future	3,741.6800	3.7417	3,876.2400	3.8762	3.596	0	0	0
2015/09/22	R204	05/11/2015	6.25	Put	Bond Future	3,770.3900	3.7704	3,904.9600	3.9050	3.569	0	0	0
2015/09/22	R204	05/11/2015	6.26	Call	Bond Future	0.3500	0.0004	0.2000	0.0002	(42.857)	0	0	0
2015/09/22	R204	05/11/2015	6.24	Call	Bond Future	0.2900	0.0003	0.1700	0.0002	(41.379)	0	0	0
2015/09/22	R204	04/02/2016	7.50	Call	Bond Future	481.8700	0.4819	425.9400	0.4259	(11.607)	0	0	0
2015/09/22	R204	04/02/2016			Bond Future	7.6699	101.9125	7.7244	101.7739	0.711	0.0000	0.0000	0
2015/09/22	R204	04/02/2016	7.51	Call	Bond Future	492.3000	0.4923	435.5600	0.4356	(11.525)	0	0	0
2015/09/22	R204	04/02/2016	7.49	Put	Bond Future	930.2300	0.9302	1,013.6700	1.0137	8.970	0	0	0
2015/09/22	R204	04/02/2016	7.51	Put	Bond Future	899.8300	0.8998	981.6500	0.9817	9.093	0	0	0
2015/09/22	R204	04/02/2016	7.49	Call	Bond Future	471.5800	0.4716	416.4600	0.4165	(11.688)	0	0	0
2015/09/22	R204	04/02/2016	7.50	Put	Bond Future	914.9600	0.9150	997.5900	0.9976	9.031	0	0	0
2015/09/22	R204	05/05/2016	7.75	Call	Bond Future	1,005.5600	1.0056	931.4100	0.9314	(7.374)	0	0	0
2015/09/22	R204	05/05/2016			Bond Future	7.7189	103.7227	7.7800	103.5800	0.791	0.0000	0.0000	0
2015/09/22	R204	05/05/2016	7.76	Call	Bond Future	1,018.1100	1.0181	943.4100	0.9434	(7.337)	0	0	0
2015/09/22	R204	05/05/2016	7.74	Put	Bond Future	944.1900	0.9442	1,013.2300	1.0132	7.312	0	0	0
2015/09/22	R204	05/05/2016	7.76	Put	Bond Future	922.1400	0.9221	990.0900	0.9901	7.369	0	0	0
2015/09/22	R204	05/05/2016	7.74	Call	Bond Future	993.4300	0.9934	919.8200	0.9198	(7.410)	0	0	0
2015/09/22	R204	05/05/2016	7.75	Put	Bond Future	932.9500	0.9330	1,001.4500	1.0014	7.342	0	0	0
2015/09/22	R207	05/11/2015	7.76	Call	Bond Future	446.7000	0.4467	389.4500	0.3895	(12.816)	0	0	0
2015/09/22	R207	05/11/2015			Bond Future	7.8846	100.0859	7.9230	99.9533	0.487	0.0000	0.0000	43,931
2015/09/22	R207	05/11/2015	7.74	Call	Bond Future	419.5700	0.4196	364.6200	0.3646	(13.097)	0	0	0
2015/09/22	R207	05/11/2015	7.50	Call	Bond Future	176.5900	0.1766	146.8100	0.1468	(16.864)	0	0	19
2015/09/22	R207	05/11/2015	7.75	Call	Bond Future	432.9900	0.4330	376.9000	0.3769	(12.954)	0	0	0
2015/09/22	R207	05/11/2015	7.43	Call	Bond Future	131.8400	0.1318	108.0100	0.1080	(18.075)	0	0	53
2015/09/22	R207	05/11/2015	7.74	Put	Bond Future	920.9400	0.9209	998.6300	0.9986	8.436	0	0	0
2015/09/22	R207	05/11/2015	7.43	Put	Bond Future	1,718.7900	1.7188	1,827.6000	1.8276	6.331	0	0	0
2015/09/22	R207	05/11/2015	7.76	Put	Bond Future	878.5300	0.8785	953.9200	0.9539	8.581	0	0	0
2015/09/22	R207	05/11/2015	7.50	Put	Bond Future	1,517.1400	1.5171	1,620.0000	1.6200	6.780	0	0	0
2015/09/22	R207	05/11/2015	7.75	Put	Bond Future	899.5800	0.8996	976.1300	0.9761	8.510	0	0	0
2015/09/22	R207	04/02/2016	7.49	Put	Bond Future	1,936.9100	1.9369	2,036.1900	2.0362	5.126	0	0	0
2015/09/22	R207	04/02/2016	7.27	Put	Bond Future	2,513.9600	2.5140	2,626.0700	2.6261	4.459	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	
2015/09/22	R207	04/02/2016			Bond Future		7.9636	98.1209	8.0053	97.9845	0.524	0.0000	0.0000	0
2015/09/22	R207	04/02/2016	7.51	Put	Bond Future	1,888.2000		1.8882	1,986.1900	1.9862	5.190	0	0	0
2015/09/22	R207	04/02/2016	7.27	Call	Bond Future	211.9000		0.2119	187.6000	0.1876	(11.468)	0	0	43
2015/09/22	R207	04/02/2016	7.50	Call	Bond Future	381.0700		0.3811	343.2900	0.3433	(9.914)	0	0	19
2015/09/22	R207	04/02/2016	7.51	Call	Bond Future	390.1400		0.3901	351.7200	0.3517	(9.848)	0	0	0
2015/09/22	R207	04/02/2016	7.49	Call	Bond Future	372.1500		0.3722	335.0200	0.3350	(9.977)	0	0	0
2015/09/22	R207	04/02/2016	7.50	Put	Bond Future	1,912.4700		1.9125	2,011.1000	2.0111	5.157	0	0	0
2015/09/22	R207	05/05/2016	7.86	Put	Bond Future	1,586.2400		1.5862	1,662.5500	1.6625	4.811	0	0	0
2015/09/22	R207	05/05/2016			Bond Future	8.0254		99.8641	8.0709	99.7237	0.567	0.0000	0.0000	0
2015/09/22	R207	05/05/2016	7.85	Put	Bond Future	1,603.3500		1.6034	1,680.1900	1.6802	4.792	0	0	0
2015/09/22	R207	05/05/2016	7.56	Put	Bond Future	2,153.1400		2.1531	2,245.1800	2.2452	4.275	0	0	0
2015/09/22	R207	05/05/2016	7.84	Put	Bond Future	1,620.5800		1.6206	1,697.9500	1.6979	4.774	0	0	0
2015/09/22	R207	05/05/2016	7.56	Call	Bond Future	702.5400		0.7025	654.1900	0.6542	(6.882)	0	0	43
2015/09/22	R207	05/05/2016	7.85	Call	Bond Future	1,059.6900		1.0597	996.1400	0.9961	(5.997)	0	0	0
2015/09/22	R207	05/05/2016	7.86	Call	Bond Future	1,073.6700		1.0737	1,009.5900	1.0096	(5.968)	0	0	0
2015/09/22	R207	05/05/2016	7.84	Call	Bond Future	1,045.8100		1.0458	982.7900	0.9828	(6.026)	0	0	0
2015/09/22	R207	04/08/2016			Bond Future	8.0882		98.0364	8.1372	97.8942	0.607	0.0000	0.0000	0
2015/09/22	R207	04/08/2016	7.99	Put	Bond Future	1,634.0900		1.6341	1,707.1700	1.7072	4.472	0	0	0
2015/09/22	R207	04/08/2016	8.01	Put	Bond Future	1,604.4300		1.6044	1,676.6100	1.6766	4.499	0	0	0
2015/09/22	R207	04/08/2016	8.00	Put	Bond Future	1,619.2100		1.6192	1,691.8500	1.6919	4.486	0	0	0
2015/09/22	R207	04/08/2016	8.01	Call	Bond Future	1,377.4000		1.3774	1,307.4500	1.3075	(5.078)	0	0	0
2015/09/22	R207	04/08/2016	7.99	Call	Bond Future	1,348.8800		1.3489	1,279.8300	1.2798	(5.119)	0	0	0
2015/09/22	R207	04/08/2016	8.00	Call	Bond Future	1,363.0900		1.3631	1,293.6000	1.2936	(5.098)	0	0	0
2015/09/22	R208	05/11/2015			Bond Future	8.0255		95.2529	8.0639	95.0933	0.478	0.0000	0.0000	40,314
2015/09/22	R208	05/11/2015	7.74	Put	Bond Future	1,517.9400		1.5179	1,629.3900	1.6294	7.342	0	0	0
2015/09/22	R208	05/11/2015	8.48	Call	Bond Future	2,054.9100		2.0549	1,918.1600	1.9182	(6.655)	0	0	0
2015/09/22	R208	05/11/2015	7.75	Call	Bond Future	332.4800		0.3325	283.0600	0.2831	(14.864)	0	0	0
2015/09/22	R208	05/11/2015	7.76	Call	Bond Future	344.4000		0.3444	293.7300	0.2937	(14.713)	0	0	0
2015/09/22	R208	05/11/2015	7.74	Call	Bond Future	320.8700		0.3209	272.6800	0.2727	(15.019)	0	0	0
2015/09/22	R208	05/11/2015	8.48	Put	Bond Future	186.0800		0.1861	208.9700	0.2090	12.301	0	0	2,200
2015/09/22	R208	05/11/2015	7.76	Put	Bond Future	1,457.0100		1.4570	1,565.9800	1.5660	7.479	0	0	0
2015/09/22	R208	05/11/2015	7.75	Put	Bond Future	1,487.3100		1.4873	1,597.5300	1.5975	7.411	0	0	0
2015/09/22	R208	04/02/2016			Bond Future	8.0970		96.8485	8.1380	96.6847	0.507	0.0000	0.0000	0
2015/09/22	R208	04/02/2016	7.74	Put	Bond Future	2,064.8700		2.0649	2,173.4200	2.1734	5.257	0	0	0
2015/09/22	R208	04/02/2016	7.76	Put	Bond Future	2,010.1400		2.0101	2,117.0600	2.1171	5.319	0	0	0
2015/09/22	R208	04/02/2016	7.75	Put	Bond Future	2,037.4000		2.0374	2,145.1400	2.1451	5.288	0	0	0
2015/09/22	R208	04/02/2016	7.76	Call	Bond Future	651.6200		0.6516	594.7600	0.5948	(8.726)	0	0	0
2015/09/22	R208	04/02/2016	7.74	Call	Bond Future	624.9800		0.6250	569.7500	0.5698	(8.837)	0	0	0
2015/09/22	R208	04/02/2016	7.75	Call	Bond Future	638.2100		0.6382	582.1700	0.5822	(8.781)	0	0	0
2015/09/22	R208	05/05/2016	7.99	Call	Bond Future	1,354.0800		1.3541	1,276.3900	1.2764	(5.737)	0	0	0
2015/09/22	R208	05/05/2016	8.00	Put	Bond Future	1,952.4200		1.9524	2,042.3000	2.0423	4.604	0	0	0
2015/09/22	R208	05/05/2016			Bond Future	8.1510		95.1670	8.1949	94.9988	0.539	0.0000	0.0000	0
2015/09/22	R208	05/05/2016	8.00	Call	Bond Future	1,371.4200		1.3714	1,293.1000	1.2931	(5.711)	0	0	0
2015/09/22	R208	05/05/2016	8.01	Call	Bond Future	1,388.9100		1.3889	1,309.9500	1.3100	(5.685)	0	0	0
2015/09/22	R208	05/05/2016	7.99	Put	Bond Future	1,973.7100		1.9737	2,064.2200	2.0642	4.586	0	0	0
2015/09/22	R208	05/05/2016	8.01	Put	Bond Future	1,931.2900		1.9313	2,020.5300	2.0205	4.621	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
2015/09/22	R209	05/11/2015	7.99	Put	Bond Future	7,595.4500	7.5954	7,762.3200	7.7623	2.197	0	0	0
2015/09/22	R209	05/11/2015	9.25	Call	Bond Future	3,083.6100	3.0836	2,940.8400	2.9408	(4.630)	0	0	0
2015/09/22	R209	05/11/2015			Bond Future	8.9239	75.7782	8.9473	75.6025	0.263	0.0000	0.0000	24,850
2015/09/22	R209	05/11/2015	8.01	Put	Bond Future	7,427.9800	7.4280	7,594.0600	7.5941	2.236	0	0	0
2015/09/22	R209	05/11/2015	9.16	Put	Bond Future	888.1700	0.8882	929.7000	0.9297	4.676	0	0	0
2015/09/22	R209	05/11/2015	7.99	Call	Bond Future	52.7000	0.0527	43.8700	0.0439	(16.755)	0	0	0
2015/09/22	R209	05/11/2015	8.00	Put	Bond Future	7,511.5300	7.5115	7,678.0200	7.6780	2.216	0	0	0
2015/09/22	R209	05/11/2015	9.25	Put	Bond Future	693.3500	0.6933	726.2800	0.7263	4.749	0	0	900
2015/09/22	R209	05/11/2015	8.50	Put	Bond Future	3,768.2000	3.7682	3,894.5200	3.8945	3.352	0	0	0
2015/09/22	R209	05/11/2015	9.00	Put	Bond Future	1,337.8600	1.3379	1,397.6800	1.3977	4.471	0	0	500
2015/09/22	R209	05/11/2015	8.00	Call	Bond Future	55.4500	0.0554	46.2400	0.0462	(16.610)	0	0	0
2015/09/22	R209	05/11/2015	8.01	Call	Bond Future	58.4300	0.0584	48.8100	0.0488	(16.464)	0	0	0
2015/09/22	R209	05/11/2015	9.16	Call	Bond Future	2,630.5400	2.6305	2,496.3700	2.4964	(5.100)	0	0	0
2015/09/22	R209	05/11/2015	8.50	Call	Bond Future	478.6200	0.4786	429.2400	0.4292	(10.317)	0	0	900
2015/09/22	R209	05/11/2015	9.00	Call	Bond Future	1,906.4000	1.9064	1,790.5200	1.7905	(6.078)	0	0	0
2015/09/22	R209	04/02/2016	8.74	Call	Bond Future	1,961.8300	1.9618	1,878.2800	1.8783	(4.259)	0	0	0
2015/09/22	R209	04/02/2016	8.75	Put	Bond Future	3,705.8800	3.7059	3,801.3800	3.8014	2.577	0	0	0
2015/09/22	R209	04/02/2016			Bond Future	8.9766	77.0476	9.0009	76.8677	0.270	0.0000	0.0000	400
2015/09/22	R209	04/02/2016	8.75	Call	Bond Future	1,992.2500	1.9922	1,907.8900	1.9079	(4.234)	0	0	0
2015/09/22	R209	04/02/2016	8.76	Call	Bond Future	2,022.9400	2.0229	1,937.7800	1.9378	(4.210)	0	0	0
2015/09/22	R209	04/02/2016	9.52	Put	Bond Future	1,243.6900	1.2437	1,284.6000	1.2846	3.289	0	0	2,200
2015/09/22	R209	04/02/2016	8.74	Put	Bond Future	3,752.4400	3.7524	3,848.7500	3.8488	2.567	0	0	0
2015/09/22	R209	04/02/2016	8.76	Put	Bond Future	3,659.7000	3.6597	3,754.4000	3.7544	2.588	0	0	0
2015/09/22	R209	04/02/2016	9.52	Call	Bond Future	5,122.6300	5.1226	4,983.6800	4.9837	(2.712)	0	0	0
2015/09/22	R209	05/05/2016			Bond Future	9.0208	75.2665	9.0459	75.0823	0.278	0.0000	0.0000	0
2015/09/22	R209	05/05/2016	9.00	Call	Bond Future	3,484.4000	3.4844	3,382.1400	3.3821	(2.935)	0	0	0
2015/09/22	R209	05/05/2016	8.99	Put	Bond Future	3,676.0600	3.6761	3,758.6100	3.7586	2.246	0	0	0
2015/09/22	R209	05/05/2016	9.01	Put	Bond Future	3,600.0500	3.6000	3,681.3800	3.6814	2.259	0	0	0
2015/09/22	R209	05/05/2016	9.00	Put	Bond Future	3,637.9000	3.6379	3,719.8500	3.7199	2.253	0	0	0
2015/09/22	R209	05/05/2016	9.01	Call	Bond Future	3,520.3700	3.5204	3,417.4900	3.4175	(2.922)	0	0	0
2015/09/22	R209	05/05/2016	8.99	Call	Bond Future	3,448.6300	3.4486	3,346.9700	3.3470	(2.948)	0	0	0
2015/09/22	R210	05/11/2015			Bond Future	178.6666	178.6666	178.6763	178.6763	0.005	0.0000	0.0000	2,298
2015/09/22	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R210	05/11/2015	181.99	Put	Bond Future	3,323.3800	3.3234	3,313.7000	3.3137	(0.291)	0	0	0
2015/09/22	R210	05/11/2015	182.01	Put	Bond Future	3,343.3800	3.3434	3,333.7000	3.3337	(0.290)	0	0	0
2015/09/22	R210	05/11/2015	182.00	Put	Bond Future	3,333.3800	3.3334	3,323.7000	3.3237	(0.290)	0	0	0
2015/09/22	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R210	04/02/2016	184.99	Put	Bond Future	3,316.1800	3.3162	3,308.8300	3.3088	(0.222)	0	0	0
2015/09/22	R210	04/02/2016			Bond Future	181.6738	181.6738	181.6812	181.6812	0.004	0.0000	0.0000	0
2015/09/22	R210	04/02/2016	185.01	Put	Bond Future	3,336.1800	3.3362	3,328.8300	3.3288	(0.220)	0	0	0
2015/09/22	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R210	04/02/2016	185.00	Put	Bond Future	3,326.1800	3.3262	3,318.8300	3.3188	(0.221)	0	0	0
2015/09/22	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/22	R211	05/11/2015			Bond Future	135.8491	135.8491	135.8480	135.8480	(0.001)	0.0000	0.0000	0
2015/09/22	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R211	05/11/2015	134.99	Call	Bond Future	859.1200	0.8591	858.0000	0.8580	(0.130)	0	0	0
2015/09/22	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R211	05/11/2015	135.00	Call	Bond Future	849.1200	0.8491	848.0000	0.8480	(0.132)	0	0	0
2015/09/22	R211	05/11/2015	135.01	Call	Bond Future	839.1200	0.8391	838.0000	0.8380	(0.133)	0	0	0
2015/09/22	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R211	04/02/2016			Bond Future	136.4375	136.4375	136.4346	136.4346	(0.002)	0.0000	0.0000	1,120
2015/09/22	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R211	04/02/2016	138.99	Put	Bond Future	2,552.4500	2.5525	2,555.4000	2.5554	0.116	0	0	0
2015/09/22	R211	04/02/2016	139.01	Put	Bond Future	2,572.4500	2.5725	2,575.4000	2.5754	0.115	0	0	0
2015/09/22	R211	04/02/2016	139.00	Put	Bond Future	2,562.4500	2.5625	2,565.4000	2.5654	0.115	0	0	0
2015/09/22	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R212	05/11/2015			Bond Future	141.0488	141.0488	141.0965	141.0965	0.034	0.0000	0.0000	928
2015/09/22	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R212	05/11/2015	145.99	Put	Bond Future	4,941.2400	4.9412	4,893.5500	4.8936	(0.965)	0	0	0
2015/09/22	R212	05/11/2015	146.01	Put	Bond Future	4,961.2400	4.9612	4,913.5500	4.9136	(0.961)	0	0	0
2015/09/22	R212	05/11/2015	146.00	Put	Bond Future	4,951.2400	4.9512	4,903.5500	4.9036	(0.963)	0	0	0
2015/09/22	R212	04/02/2016			Bond Future	141.5590	141.5590	141.6056	141.6056	0.033	0.0000	0.0000	0
2015/09/22	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R212	04/02/2016	145.99	Put	Bond Future	4,431.0400	4.4310	4,384.4300	4.3844	(1.052)	0	0	0
2015/09/22	R212	04/02/2016	146.01	Put	Bond Future	4,451.0400	4.4510	4,404.4300	4.4044	(1.047)	0	0	0
2015/09/22	R212	04/02/2016	146.00	Put	Bond Future	4,441.0400	4.4410	4,394.4300	4.3944	(1.050)	0	0	0
2015/09/22	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R213	05/11/2015	7.76	Call	Bond Future	27.0500	0.0271	21.4500	0.0215	(20.702)	0	0	0
2015/09/22	R213	05/11/2015			Bond Future	8.8131	86.2785	8.8414	86.0693	0.321	0.0000	0.0000	21,426
2015/09/22	R213	05/11/2015	7.74	Call	Bond Future	24.2200	0.0242	19.1200	0.0191	(21.057)	0	0	0
2015/09/22	R213	05/11/2015	7.75	Call	Bond Future	25.6000	0.0256	20.2600	0.0203	(20.859)	0	0	0
2015/09/22	R213	05/11/2015	7.74	Put	Bond Future	8,532.7300	8.5327	8,736.8100	8.7368	2.392	0	0	0
2015/09/22	R213	05/11/2015	7.76	Put	Bond Future	8,366.3300	8.3663	8,569.9100	8.5699	2.433	0	0	0
2015/09/22	R213	05/11/2015	7.75	Put	Bond Future	8,449.4400	8.4494	8,653.2800	8.6533	2.412	0	0	0
2015/09/22	R213	04/02/2016			Bond Future	8.8739	87.7238	8.9032	87.5098	0.331	0.0000	0.0000	450
2015/09/22	R213	04/02/2016	8.75	Call	Bond Future	2,247.8300	2.2478	2,140.7800	2.1408	(4.762)	0	0	0
2015/09/22	R213	04/02/2016	8.74	Put	Bond Future	3,201.5000	3.2015	3,309.4500	3.3094	3.372	0	0	0
2015/09/22	R213	04/02/2016	8.76	Put	Bond Future	3,118.7700	3.1188	3,224.8100	3.2248	3.400	0	0	0
2015/09/22	R213	04/02/2016	8.75	Put	Bond Future	3,159.9500	3.1600	3,266.9400	3.2669	3.386	0	0	0
2015/09/22	R213	04/02/2016	8.76	Call	Bond Future	2,280.8000	2.2808	2,172.8000	2.1728	(4.735)	0	0	0
2015/09/22	R213	04/02/2016	8.74	Call	Bond Future	2,215.1400	2.2151	2,109.0500	2.1091	(4.789)	0	0	0
2015/09/22	R213	05/05/2016	8.76	Put	Bond Future	4,102.9600	4.1030	4,213.2500	4.2132	2.688	0	0	0
2015/09/22	R213	05/05/2016	8.74	Put	Bond Future	4,185.7600	4.1858	4,297.5300	4.2975	2.670	0	0	0
2015/09/22	R213	05/05/2016			Bond Future	8.9199	85.7331	8.9503	85.5140	0.341	0.0000	0.0000	0
2015/09/22	R213	05/05/2016	8.75	Put	Bond Future	4,144.2100	4.1442	4,255.2400	4.2552	2.679	0	0	0
2015/09/22	R213	05/05/2016	8.74	Call	Bond Future	2,872.5300	2.8725	2,765.1800	2.7652	(3.737)	0	0	0

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2015/09/22	R213	05/05/2016	8.75	Call	Bond Future	2,904.7300		2.9047	2,796.6400	2.7966	(3.721)	0	0	0
2015/09/22	R213	05/05/2016	8.76	Call	Bond Future	2,937.1400		2.9371	2,828.3100	2.8283	(3.705)	0	0	0
2015/09/22	R214	05/11/2015			Bond Future	8.9593		76.7966	8.9827	76.6110	0.261	0.0000	0.0000	11,693
2015/09/22	R214	05/11/2015	7.99	Put	Bond Future	8,428.9500		8.4289	8,606.6000	8.6066	2.108	0	0	0
2015/09/22	R214	05/11/2015	8.00	Put	Bond Future	8,337.4400		8.3374	8,514.7400	8.5147	2.127	0	0	0
2015/09/22	R214	05/11/2015	8.01	Put	Bond Future	8,246.3200		8.2463	8,423.2300	8.4232	2.145	0	0	0
2015/09/22	R214	05/11/2015	7.99	Call	Bond Future	45.6400		0.0456	37.7500	0.0377	(17.287)	0	0	0
2015/09/22	R214	05/11/2015	8.00	Call	Bond Future	48.1100		0.0481	39.8700	0.0399	(17.127)	0	0	0
2015/09/22	R214	05/11/2015	8.01	Call	Bond Future	50.8000		0.0508	42.1700	0.0422	(16.988)	0	0	0
2015/09/22	R214	04/02/2016			Bond Future	9.0130		78.0830	9.0372	77.8932	0.269	0.0000	0.0000	4,620
2015/09/22	R214	04/02/2016	7.99	Put	Bond Future	9,249.0500		9.2490	9,408.8000	9.4088	1.727	0	0	0
2015/09/22	R214	04/02/2016	8.00	Call	Bond Future	468.6800		0.4687	438.1300	0.4381	(6.518)	0	0	0
2015/09/22	R214	04/02/2016	8.01	Call	Bond Future	479.6200		0.4796	448.5200	0.4485	(6.484)	0	0	0
2015/09/22	R214	04/02/2016	7.99	Call	Bond Future	457.9300		0.4579	427.9200	0.4279	(6.553)	0	0	0
2015/09/22	R214	04/02/2016	8.01	Put	Bond Future	9,083.4100		9.0834	9,242.0700	9.2421	1.747	0	0	0
2015/09/22	R214	04/02/2016	8.00	Put	Bond Future	9,166.0500		9.1661	9,325.2600	9.3253	1.737	0	0	0
2015/09/22	R214	05/05/2016	9.01	Call	Bond Future	3,614.1500		3.6142	3,507.4600	3.5075	(2.952)	0	0	0
2015/09/22	R214	05/05/2016			Bond Future	9.0541		76.1746	9.0791	75.9803	0.276	0.0000	0.0000	0
2015/09/22	R214	05/05/2016	8.99	Call	Bond Future	3,539.7900		3.5398	3,434.3900	3.4344	(2.978)	0	0	0
2015/09/22	R214	05/05/2016	9.00	Call	Bond Future	3,576.8700		3.5769	3,470.8300	3.4708	(2.965)	0	0	0
2015/09/22	R214	05/05/2016	8.99	Put	Bond Future	4,042.3900		4.0424	4,131.3400	4.1313	2.200	0	0	0
2015/09/22	R214	05/05/2016	9.01	Put	Bond Future	3,959.4500		3.9594	4,047.1100	4.0471	2.214	0	0	0
2015/09/22	R214	05/05/2016	9.00	Put	Bond Future	4,000.7500		4.0007	4,089.0600	4.0891	2.207	0	0	0
2015/09/22	R248	05/11/2015	8.01	Put	Bond Future	11,175.8600		11.1759	11,414.2200	11.4142	2.133	0	0	0
2015/09/22	R248	05/11/2015			Bond Future	9.0049		99.0276	9.0282	98.7892	0.260	0.0000	0.0000	48,482
2015/09/22	R248	05/11/2015	8.00	Put	Bond Future	11,299.3200		11.2993	11,537.6800	11.5377	2.110	0	0	0
2015/09/22	R248	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R248	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R248	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R248	05/11/2015	7.99	Put	Bond Future	11,423.0300		11.4230	11,661.3900	11.6614	2.087	0	0	0
2015/09/22	R248	04/02/2016	8.99	Put	Bond Future	710.0100		0.7100	953.8800	0.9539	34.347	0	0	0
2015/09/22	R248	04/02/2016			Bond Future	9.0599		100.6864	9.0840	100.4425	0.267	0.0000	0.0000	3,750
2015/09/22	R248	04/02/2016	9.00	Put	Bond Future	607.8000		0.6078	851.6700	0.8517	40.123	0	0	0
2015/09/22	R248	04/02/2016	9.01	Put	Bond Future	505.7800		0.5058	749.6500	0.7497	48.217	0	0	0
2015/09/22	R248	04/02/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R248	04/02/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R248	04/02/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R248	05/05/2016			Bond Future	9.1021		98.0389	9.1272	97.7891	0.275	0.0000	0.0000	0
2015/09/22	R248	05/05/2016	8.99	Put	Bond Future	1,134.1800		1.1342	1,383.9700	1.3840	22.024	0	0	0
2015/09/22	R248	05/05/2016	9.01	Put	Bond Future	930.1900		0.9302	1,179.9800	1.1800	26.854	0	0	0
2015/09/22	R248	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	R248	05/05/2016	9.00	Put	Bond Future	1,032.0900		1.0321	1,281.8800	1.2819	24.202	0	0	0
2015/09/22	R248	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/22	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												528535
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