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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/09/2015 TO 25/09/2015

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
2015/09/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	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
2015/09/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	2025	05/11/2015	123.01	Put	Bond Future	720.9000	0.7209	719.4700	0.7195	(0.198)	0	0	0
2015/09/25	2025	05/11/2015			Bond Future	122.2891	122.2891	122.2905	122.2905	0.001	0.0000	0.0000	544
2015/09/25	2025	05/11/2015	123.00	Put	Bond Future	710.9000	0.7109	709.4700	0.7095	(0.201)	0	0	0
2015/09/25	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2025	05/11/2015	122.99	Put	Bond Future	700.9000	0.7009	699.4700	0.6995	(0.204)	0	0	0
2015/09/25	2025	04/02/2016	126.01	Put	Bond Future	2,888.5300	2.8885	2,888.9400	2.8889	0.014	0	0	0
2015/09/25	2025	04/02/2016			Bond Future	123.1215	123.1215	123.1211	123.1211	0.000	0.0000	0.0000	0
2015/09/25	2025	04/02/2016	126.00	Put	Bond Future	2,878.5300	2.8785	2,878.9400	2.8789	0.014	0	0	0
2015/09/25	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2025	04/02/2016	125.99	Put	Bond Future	2,868.5300	2.8685	2,868.9400	2.8689	0.014	0	0	0
2015/09/25	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2030	05/11/2015			Bond Future	8.8612	95.3091	8.9112	94.9294	0.565	0.0000	0.0000	9,973
2015/09/25	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2030	05/11/2015	8.49	Put	Bond Future	2,885.1200	2.8851	3,264.8100	3.2648	13.160	0	0	0
2015/09/25	2030	05/11/2015	8.51	Put	Bond Future	2,726.4900	2.7265	3,106.1800	3.1062	13.926	0	0	0
2015/09/25	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2030	05/11/2015	8.50	Put	Bond Future	2,805.7600	2.8058	3,185.4500	3.1855	13.533	0	0	0
2015/09/25	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2030	04/02/2016			Bond Future	8.9239	92.8967	8.9758	92.5093	0.581	0.0000	0.0000	400
2015/09/25	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2030	04/02/2016	8.74	Put	Bond Future	1,391.9000	1.3919	1,779.3200	1.7793	27.834	0	0	0
2015/09/25	2030	04/02/2016	8.76	Put	Bond Future	1,239.1200	1.2391	1,626.5400	1.6265	31.266	0	0	0
2015/09/25	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2030	04/02/2016	8.75	Put	Bond Future	1,315.4600	1.3155	1,702.8800	1.7029	29.451	0	0	0
2015/09/25	2032	05/11/2015			Bond Future	8.9356	95.0673	8.9856	94.6607	0.560	0.0000	0.0000	1,579
2015/09/25	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2032	05/11/2015	7.99	Put	Bond Future	8,195.7700	8.1958	8,602.3200	8.6023	4.960	0	0	0
2015/09/25	2032	05/11/2015	8.01	Put	Bond Future	8,011.9300	8.0119	8,418.4800	8.4185	5.074	0	0	0
2015/09/25	2032	05/11/2015	8.00	Put	Bond Future	8,103.7900	8.1038	8,510.3400	8.5103	5.017	0	0	0
2015/09/25	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2032	04/02/2016			Bond Future	8.9974	96.6575	9.0491	96.2426	0.575	0.0000	0.0000	0
2015/09/25	2032	04/02/2016	8.69	Put	Bond Future	2,519.8400	2.5198	2,934.6900	2.9347	16.463	0	0	0
2015/09/25	2032	04/02/2016	8.71	Put	Bond Future	2,352.9000	2.3529	2,767.7500	2.7677	17.631	0	0	0

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2015/09/25	2032	04/02/2016	8.70	Put	Bond Future	2,436.3200	2.4363	2,851.1700	2.8512	17.028	0	0	0
2015/09/25	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2032	05/05/2016			Bond Future	9.0496	94.2156	9.1030	93.7930	0.590	0.0000	0.0000	0
2015/09/25	2032	05/05/2016	8.99	Put	Bond Future	474.3600	0.4744	896.9300	0.8969	89.082	0	0	0
2015/09/25	2032	05/05/2016	9.01	Put	Bond Future	314.6600	0.3147	737.2300	0.7372	134.294	0	0	0
2015/09/25	2032	05/05/2016	9.00	Put	Bond Future	394.4600	0.3945	817.0300	0.8170	107.126	0	0	0
2015/09/25	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2033	05/11/2015			Bond Future	102.5924	102.5924	102.5939	102.5939	0.001	0.0000	0.0000	100
2015/09/25	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2033	05/11/2015	102.40	Call	Bond Future	192.4300	0.1924	193.9400	0.1939	0.785	0	0	0
2015/09/25	2033	05/11/2015	102.41	Call	Bond Future	182.4300	0.1824	183.9400	0.1839	0.828	0	0	0
2015/09/25	2033	05/11/2015	102.39	Call	Bond Future	202.4300	0.2024	203.9400	0.2039	0.746	0	0	0
2015/09/25	2033	04/02/2016	102.40	Call	Bond Future	1,917.0100	1.9170	1,916.8600	1.9169	(0.008)	0	0	0
2015/09/25	2033	04/02/2016			Bond Future	104.3170	104.3170	104.3169	104.3169	0.000	0.0000	0.0000	0
2015/09/25	2033	04/02/2016	102.41	Call	Bond Future	1,907.0100	1.9070	1,906.8600	1.9069	(0.008)	0	0	0
2015/09/25	2033	04/02/2016	102.39	Call	Bond Future	1,927.0100	1.9270	1,926.8600	1.9269	(0.008)	0	0	0
2015/09/25	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2033	05/05/2016			Bond Future	105.1864	105.1864	105.1855	105.1855	(0.001)	0.0000	0.0000	0
2015/09/25	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2033	05/05/2016	102.40	Call	Bond Future	2,786.3700	2.7864	2,785.4700	2.7855	(0.032)	0	0	0
2015/09/25	2033	05/05/2016	102.41	Call	Bond Future	2,776.3700	2.7764	2,775.4700	2.7755	(0.032)	0	0	0
2015/09/25	2033	05/05/2016	102.39	Call	Bond Future	2,796.3700	2.7964	2,795.4700	2.7955	(0.032)	0	0	0
2015/09/25	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	05/11/2015	7.99	Put	Bond Future	10,543.4800	10.5435	10,989.4300	10.9894	4.230	0	0	0
2015/09/25	2037	05/11/2015	8.01	Put	Bond Future	10,332.8900	10.3329	10,778.8400	10.7788	4.316	0	0	0
2015/09/25	2037	05/11/2015			Bond Future	9.0745	96.9645	9.1245	96.5186	0.551	0.0000	0.0000	49,825
2015/09/25	2037	05/11/2015	8.00	Put	Bond Future	10,438.1000	10.4381	10,884.0500	10.8840	4.272	0	0	0
2015/09/25	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	04/02/2016	8.75	Put	Bond Future	3,493.3600	3.4934	3,948.2500	3.9482	13.022	0	0	0
2015/09/25	2037	04/02/2016			Bond Future	9.1341	94.3294	9.1858	93.8745	0.566	0.0000	0.0000	370
2015/09/25	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	04/02/2016	8.74	Put	Bond Future	3,586.9800	3.5870	4,041.8700	4.0419	12.682	0	0	0
2015/09/25	2037	04/02/2016	8.76	Put	Bond Future	3,399.8700	3.3999	3,854.7600	3.8548	13.380	0	0	0

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2015/09/25	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	05/05/2016	9.00	Put	Bond Future	1,648.0400	1.6480	2,111.3700	2.1114	28.114	0	0	0
2015/09/25	2037	05/05/2016			Bond Future	9.1860	96.0045	9.2392	95.5411	0.579	0.0000	0.0000	0
2015/09/25	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2037	05/05/2016	8.99	Put	Bond Future	1,737.9200	1.7379	2,201.2500	2.2013	26.660	0	0	0
2015/09/25	2037	05/05/2016	9.01	Put	Bond Future	1,558.2900	1.5583	2,021.6200	2.0216	29.733	0	0	0
2015/09/25	2038	05/11/2015			Bond Future	125.8951	125.8951	126.0080	126.0080	0.090	0.0000	0.0000	7,020
2015/09/25	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2038	05/11/2015	133.99	Put	Bond Future	8,094.9100	8.0949	7,982.0200	7.9820	(1.395)	0	0	0
2015/09/25	2038	05/11/2015	134.01	Put	Bond Future	8,114.9100	8.1149	8,002.0200	8.0020	(1.391)	0	0	0
2015/09/25	2038	05/11/2015	134.00	Put	Bond Future	8,104.9100	8.1049	7,992.0200	7.9920	(1.393)	0	0	0
2015/09/25	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2038	04/02/2016			Bond Future	126.6353	126.6353	126.7480	126.7480	0.089	0.0000	0.0000	0
2015/09/25	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2038	04/02/2016	130.99	Put	Bond Future	4,354.6700	4.3547	4,242.0100	4.2420	(2.587)	0	0	0
2015/09/25	2038	04/02/2016	131.01	Put	Bond Future	4,374.6700	4.3747	4,262.0100	4.2620	(2.575)	0	0	0
2015/09/25	2038	04/02/2016	131.00	Put	Bond Future	4,364.6700	4.3647	4,252.0100	4.2520	(2.581)	0	0	0
2015/09/25	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2044	05/11/2015			Bond Future	9.0977	98.8893	9.1478	98.4011	0.550	0.0000	0.0000	17,486
2015/09/25	2044	05/11/2015	8.24	Put	Bond Future	9,069.7400	9.0697	9,557.9000	9.5579	5.382	0	0	0
2015/09/25	2044	05/11/2015	8.26	Put	Bond Future	8,842.1800	8.8422	9,330.3400	9.3303	5.521	0	0	0
2015/09/25	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2044	05/11/2015	8.25	Put	Bond Future	8,955.8500	8.9559	9,444.0100	9.4440	5.451	0	0	0
2015/09/25	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2044	04/02/2016	8.99	Put	Bond Future	1,609.1100	1.6091	2,106.9700	2.1070	30.940	0	0	0
2015/09/25	2044	04/02/2016			Bond Future	9.1538	96.1612	9.2054	95.6633	0.564	0.0000	0.0000	0
2015/09/25	2044	04/02/2016	9.01	Put	Bond Future	1,410.1900	1.4102	1,908.0500	1.9081	35.304	0	0	0
2015/09/25	2044	04/02/2016	9.00	Put	Bond Future	1,509.5600	1.5096	2,007.4200	2.0074	32.980	0	0	0
2015/09/25	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2044	05/05/2016	8.99	Put	Bond Future	2,074.7400	2.0747	2,581.7500	2.5818	24.437	0	0	0
2015/09/25	2044	05/05/2016			Bond Future	9.2024	97.8688	9.2555	97.3618	0.577	0.0000	0.0000	0
2015/09/25	2044	05/05/2016	9.01	Put	Bond Future	1,876.1800	1.8762	2,383.1900	2.3832	27.024	0	0	0
2015/09/25	2044	05/05/2016	9.00	Put	Bond Future	1,975.3700	1.9754	2,482.3800	2.4824	25.667	0	0	0
2015/09/25	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2046	05/11/2015			Bond Future	124.9344	124.9344	124.9368	124.9368	0.002	0.0000	0.0000	6,432
2015/09/25	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
2015/09/25	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2046	05/11/2015	132.99	Put	Bond Future	8,055.6000	8.0556	8,053.1600	8.0532	(0.030)	0	0	0
2015/09/25	2046	05/11/2015	133.01	Put	Bond Future	8,075.6000	8.0756	8,073.1600	8.0732	(0.030)	0	0	0
2015/09/25	2046	05/11/2015	133.00	Put	Bond Future	8,065.6000	8.0656	8,063.1600	8.0632	(0.030)	0	0	0
2015/09/25	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2046	04/02/2016			Bond Future	127.0345	127.0345	127.0350	127.0350	0.000	0.0000	0.0000	0
2015/09/25	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2046	04/02/2016	127.99	Put	Bond Future	955.5000	0.9555	954.9600	0.9550	(0.057)	0	0	0
2015/09/25	2046	04/02/2016	128.01	Put	Bond Future	975.5000	0.9755	974.9600	0.9750	(0.055)	0	0	0
2015/09/25	2046	04/02/2016	128.00	Put	Bond Future	965.5000	0.9655	964.9600	0.9650	(0.056)	0	0	0
2015/09/25	2050	05/11/2015			Bond Future	133.4538	133.4538	133.6159	133.6159	0.121	0.0000	0.0000	4,911
2015/09/25	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2050	05/11/2015	144.99	Put	Bond Future	11,536.2300	11.5362	11,374.1200	11.3741	(1.405)	0	0	0
2015/09/25	2050	05/11/2015	145.01	Put	Bond Future	11,556.2300	11.5562	11,394.1200	11.3941	(1.403)	0	0	0
2015/09/25	2050	05/11/2015	145.00	Put	Bond Future	11,546.2300	11.5462	11,384.1200	11.3841	(1.404)	0	0	0
2015/09/25	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2050	04/02/2016			Bond Future	134.1607	134.1607	134.3236	134.3236	0.121	0.0000	0.0000	0
2015/09/25	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2050	04/02/2016	137.99	Put	Bond Future	3,829.3500	3.8294	3,666.4100	3.6664	(4.255)	0	0	0
2015/09/25	2050	04/02/2016	138.01	Put	Bond Future	3,849.3500	3.8494	3,686.4100	3.6864	(4.233)	0	0	0
2015/09/25	2050	04/02/2016	138.00	Put	Bond Future	3,839.3500	3.8394	3,676.4100	3.6764	(4.244)	0	0	0
2015/09/25	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	AL37	05/11/2015			Index Future	464.1060	464.1060	463.3050	463.3050	(0.173)	0.0000	0.0000	3
2015/09/25	AL37	04/02/2016			Index Future	471.8710	471.8710	471.0470	471.0470	(0.175)	0.0000	0.0000	0
2015/09/25	AL7T	05/11/2015			Index Future	544.4140	544.4140	542.7350	542.7350	(0.308)	0.0000	0.0000	1
2015/09/25	AL7T	04/02/2016			Index Future	553.5220	553.5220	551.8050	551.8050	(0.310)	0.0000	0.0000	0
2015/09/25	ALBI	05/11/2015			Index Future	497.4240	497.4240	495.7360	495.7360	(0.339)	0.0000	0.0000	453
2015/09/25	ALBI	04/02/2016			Index Future	505.7460	505.7460	504.0210	504.0210	(0.341)	0.0000	0.0000	146
2015/09/25	ALBI	05/05/2016			Index Future	514.7170	514.7170	512.9580	512.9580	(0.342)	0.0000	0.0000	0
2015/09/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	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
2015/09/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/25	EL28	05/11/2015	126.99	Put	Bond Future	2,024.5200	2.0245	2,021.3200	2.0213	(0.158)	0	0	0
2015/09/25	EL28	05/11/2015			Bond Future	124.9655	124.9655	124.9687	124.9687	0.003	0.0000	0.0000	0
2015/09/25	EL28	05/11/2015	127.01	Put	Bond Future	2,044.5200	2.0445	2,041.3200	2.0413	(0.157)	0	0	0
2015/09/25	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	EL28	05/11/2015	127.00	Put	Bond Future	2,034.5200	2.0345	2,031.3200	2.0313	(0.157)	0	0	0
2015/09/25	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	EL28	04/02/2016	128.99	Put	Bond Future	1,923.7300	1.9237	1,922.5500	1.9225	(0.061)	0	0	0
2015/09/25	EL28	04/02/2016			Bond Future	127.0663	127.0663	127.0675	127.0675	0.001	0.0000	0.0000	0
2015/09/25	EL28	04/02/2016	129.01	Put	Bond Future	1,943.7300	1.9437	1,942.5500	1.9425	(0.061)	0	0	0
2015/09/25	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	EL28	04/02/2016	129.00	Put	Bond Future	1,933.7300	1.9337	1,932.5500	1.9325	(0.061)	0	0	0
2015/09/25	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	ES33	05/11/2015	9.00	Put	Bond Future	7,202.5300	7.2025	7,547.5400	7.5475	4.790	0	0	0
2015/09/25	ES33	05/11/2015			Bond Future	9.9691	80.7309	10.0188	80.3858	0.499	0.0000	0.0000	6,441
2015/09/25	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	ES33	05/11/2015	8.99	Put	Bond Future	7,281.8600	7.2819	7,626.8700	7.6269	4.738	0	0	0
2015/09/25	ES33	05/11/2015	9.01	Put	Bond Future	7,123.3000	7.1233	7,468.3100	7.4683	4.843	0	0	0
2015/09/25	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	ES33	04/02/2016			Bond Future	10.0615	82.0813	10.1131	81.7293	0.512	0.0000	0.0000	0
2015/09/25	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/09/25	ES33	04/02/2016	10.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	ES33	04/02/2016	9.99	Put	Bond Future		492.3100	0.4923	844.3600	0.8444	71.510	0	0	0
2015/09/25	ES33	04/02/2016	10.01	Put	Bond Future		354.1800	0.3542	706.2300	0.7062	99.399	0	0	0
2015/09/25	ES33	04/02/2016	10.00	Put	Bond Future		423.2000	0.4232	775.2500	0.7753	83.188	0	0	0
2015/09/25	ES33	05/05/2016	10.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	ES33	05/05/2016			Bond Future		10.1430	79.7473	10.1962	79.3887	0.525	0.0000	0.0000	0
2015/09/25	ES33	05/05/2016	9.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	ES33	05/05/2016	10.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	ES33	05/05/2016	9.99	Put	Bond Future		1,043.6600	1.0437	1,402.1900	1.4022	34.353	0	0	0
2015/09/25	ES33	05/05/2016	10.01	Put	Bond Future		906.0200	0.9060	1,264.5500	1.2645	39.572	0	0	0
2015/09/25	ES33	05/05/2016	10.00	Put	Bond Future		974.7900	0.9748	1,333.3200	1.3333	36.780	0	0	0
2015/09/25	GOVI	05/11/2015	530.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	GOVI	05/11/2015			GOVI		494.2760	494.2760	492.7430	492.7430	(0.310)	0.0000	0.0000	449
2015/09/25	GOVI	05/11/2015	530.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	GOVI	05/11/2015	529.99	Put	GOVI		357,140.0000	35.7140	372,470.0000	37.2470	4.292	0	0	0
2015/09/25	GOVI	05/11/2015	530.01	Put	GOVI		357,340.0000	35.7340	372,670.0000	37.2670	4.290	0	0	0
2015/09/25	GOVI	05/11/2015	529.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	GOVI	05/11/2015	530.00	Put	GOVI		357,240.0000	35.7240	372,570.0000	37.2570	4.291	0	0	0
2015/09/25	GOVI	04/02/2016	512.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	GOVI	04/02/2016			GOVI		502.5450	502.5450	500.9770	500.9770	(0.312)	0.0000	0.0000	26
2015/09/25	GOVI	04/02/2016	511.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	GOVI	04/02/2016	512.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	GOVI	04/02/2016	511.99	Put	GOVI		94,450.0000	9.4450	110,130.0000	11.0130	16.601	0	0	0
2015/09/25	GOVI	04/02/2016	512.01	Put	GOVI		94,650.0000	9.4650	110,330.0000	11.0330	16.566	0	0	0
2015/09/25	GOVI	04/02/2016	512.00	Put	GOVI		94,550.0000	9.4550	110,230.0000	11.0230	16.584	0	0	0
2015/09/25	GOVI	05/05/2016	518.01	Put	GOVI		65,500.0000	6.5500	81,490.0000	8.1490	24.412	0	0	0
2015/09/25	GOVI	05/05/2016			GOVI		511.4600	511.4600	509.8610	509.8610	(0.313)	0.0000	0.0000	0
2015/09/25	GOVI	05/05/2016	518.00	Put	GOVI		65,400.0000	6.5400	81,390.0000	8.1390	24.450	0	0	0
2015/09/25	GOVI	05/05/2016	518.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	GOVI	05/05/2016	517.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	GOVI	05/05/2016	518.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	GOVI	05/05/2016	517.99	Put	GOVI		65,300.0000	6.5300	81,290.0000	8.1290	24.487	0	0	0
2015/09/25	GVIX	01/01/2029			LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/25	IGOV	05/11/2015			Index Future		231.4040	231.4040	231.4500	231.4500	0.020	0.0000	0.0000	969
2015/09/25	IGOV	04/02/2016			Index Future		235.2940	235.2940	235.3370	235.3370	0.018	0.0000	0.0000	82
2015/09/25	IGOV	05/05/2016			Index Future		239.4870	239.4870	239.5280	239.5280	0.017	0.0000	0.0000	0
2015/09/25	ILBI	05/11/2015			Index Future		627.5810	627.5810	627.5750	627.5750	(0.001)	0.0000	0.0000	0
2015/09/25	ILBI	04/02/2016			Index Future		638.2930	638.2930	638.2840	638.2840	(0.001)	0.0000	0.0000	163
2015/09/25	IS01	19/12/2016			Interest Rate Swap		99.8857	99.8857	99.9539	99.9539	0.068	0.0000	0.0000	0
2015/09/25	IS02	18/12/2017			Interest Rate Swap		99.9995	99.9995	100.1663	100.1663	0.167	0.0000	0.0000	0



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2015/09/25	IS05	17/12/2020			Interest Rate Swap	99.6022	99.6022	99.8396	99.8396	0.238	0.0000	0.0000	0
2015/09/25	IS10	17/12/2025			Interest Rate Swap	101.1605	101.1605	101.5449	101.5449	0.380	0.0000	0.0000	0
2015/09/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/25	JBAF	21/10/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/09/25	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/25	JBAF	15/12/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/09/25	JBAF	20/01/2016			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/25	JBAF	17/02/2016			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,000
2015/09/25	JBAF	16/03/2016			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/09/25	JBAF	15/06/2016			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2015/09/25	JBAF	21/09/2016			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2015/09/25	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2015/09/25	JBAF	15/03/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/09/25	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2015/09/25	JBAF	20/09/2017			Jibar Tradeable Future	7.8300	92.1700	7.8300	92.1700	0.000	0.0000	0.0000	0
2015/09/25	R023	05/11/2015			Bond Future	8.3180	98.4383	8.3682	98.1730	0.604	0.0000	0.0000	14,033
2015/09/25	R023	05/11/2015	7.99	Put	Bond Future	2,117.5500	2.1175	2,304.6000	2.3046	8.833	0	0	0
2015/09/25	R023	05/11/2015	8.01	Put	Bond Future	2,036.6600	2.0367	2,219.5700	2.2196	8.981	0	0	0
2015/09/25	R023	05/11/2015	7.99	Call	Bond Future	362.7100	0.3627	284.4600	0.2845	(21.574)	0	0	0
2015/09/25	R023	05/11/2015	8.00	Put	Bond Future	2,076.9100	2.0769	2,261.9000	2.2619	8.907	0	0	0
2015/09/25	R023	05/11/2015	8.00	Call	Bond Future	376.1600	0.3762	295.8500	0.2959	(21.350)	0	0	0
2015/09/25	R023	05/11/2015	8.01	Call	Bond Future	389.9700	0.3900	307.5800	0.3076	(21.127)	0	0	0
2015/09/25	R023	04/02/2016	8.01	Put	Bond Future	2,816.6400	2.8166	2,994.0100	2.9940	6.297	0	0	0
2015/09/25	R023	04/02/2016			Bond Future	8.3939	100.0849	8.4469	99.8136	0.631	0.0000	0.0000	1,050
2015/09/25	R023	04/02/2016	8.00	Put	Bond Future	2,852.7000	2.8527	3,031.3800	3.0314	6.264	0	0	0
2015/09/25	R023	04/02/2016	8.01	Call	Bond Future	820.9200	0.8209	727.0400	0.7270	(11.436)	0	0	0
2015/09/25	R023	04/02/2016	7.99	Call	Bond Future	787.9400	0.7879	696.6900	0.6967	(11.581)	0	0	0
2015/09/25	R023	04/02/2016	8.00	Call	Bond Future	804.3200	0.8043	711.7500	0.7117	(11.509)	0	0	0
2015/09/25	R023	04/02/2016	7.99	Put	Bond Future	2,889.0200	2.8890	3,069.0200	3.0690	6.230	0	0	0
2015/09/25	R023	05/05/2016			Bond Future	8.4479	97.9321	8.5034	97.6558	0.657	0.0000	0.0000	0
2015/09/25	R023	05/05/2016	8.24	Put	Bond Future	2,725.1900	2.7252	2,874.9200	2.8749	5.494	0	0	0
2015/09/25	R023	05/05/2016	8.26	Put	Bond Future	2,668.1100	2.6681	2,815.7600	2.8158	5.534	0	0	0
2015/09/25	R023	05/05/2016	8.24	Call	Bond Future	1,681.8500	1.6819	1,555.2000	1.5552	(7.530)	0	0	0
2015/09/25	R023	05/05/2016	8.25	Put	Bond Future	2,696.5500	2.6965	2,845.2300	2.8452	5.514	0	0	0
2015/09/25	R023	05/05/2016	8.25	Call	Bond Future	1,703.7100	1.7037	1,576.0100	1.5760	(7.495)	0	0	0
2015/09/25	R023	05/05/2016	8.26	Call	Bond Future	1,725.7400	1.7257	1,597.0100	1.5970	(7.459)	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
2015/09/25	R186	05/11/2015	7.75	Put	Bond Future	5,859.7400	5.8597	6,216.1700	6.2162	6.083	0	0	0
2015/09/25	R186	05/11/2015	8.24	Call	Bond Future	815.7700	0.8158	663.0800	0.6631	(18.717)	0	0	0
2015/09/25	R186	05/11/2015	8.25	Put	Bond Future	2,512.8000	2.5128	2,747.5500	2.7475	9.342	0	0	8,650
2015/09/25	R186	05/11/2015	8.45	Call	Bond Future	1,489.0400	1.4890	1,267.0800	1.2671	(14.906)	0	0	200
2015/09/25	R186	05/11/2015	8.75	Call	Bond Future	2,906.8000	2.9068	2,599.0800	2.5991	(10.586)	0	0	0
2015/09/25	R186	05/11/2015	8.85	Put	Bond Future	502.0800	0.5021	563.9300	0.5639	12.319	0	0	2,283
2015/09/25	R186	05/11/2015			Bond Future	8.4619	118.5505	8.5121	118.1598	0.593	0.0000	0.0000	32,884
2015/09/25	R186	05/11/2015	8.00	Put	Bond Future	4,030.5400	4.0305	4,338.4800	4.3385	7.640	0	0	0
2015/09/25	R186	05/11/2015	9.00	Put	Bond Future	301.8900	0.3019	339.6200	0.3396	12.498	0	0	2,600
2015/09/25	R186	05/11/2015	8.22	Call	Bond Future	765.0700	0.7651	618.8100	0.6188	(19.117)	0	0	0
2015/09/25	R186	05/11/2015	8.24	Put	Bond Future	2,566.1700	2.5662	2,804.1700	2.8042	9.275	0	0	0
2015/09/25	R186	05/11/2015	8.35	Put	Bond Future	2,014.0500	2.0141	2,215.8200	2.2158	10.018	0	0	9,430
2015/09/25	R186	05/11/2015	8.26	Put	Bond Future	2,459.9300	2.4599	2,691.4200	2.6914	9.410	0	0	0
2015/09/25	R186	05/11/2015	8.50	Put	Bond Future	1,391.5600	1.3916	1,544.2300	1.5442	10.971	0	0	4,666
2015/09/25	R186	05/11/2015	8.55	Put	Bond Future	1,220.4900	1.2205	1,357.5600	1.3576	11.231	0	0	4,667
2015/09/25	R186	05/11/2015	7.73	Call	Bond Future	102.9200	0.1029	71.3600	0.0714	(30.665)	0	0	169
2015/09/25	R186	05/11/2015	7.86	Call	Bond Future	191.1500	0.1911	138.9500	0.1389	(27.308)	0	0	674
2015/09/25	R186	05/11/2015	8.35	Call	Bond Future	1,135.7300	1.1357	946.8100	0.9468	(16.634)	0	0	843
2015/09/25	R186	05/11/2015	8.00	Call	Bond Future	346.0100	0.3460	263.2600	0.2633	(23.915)	0	0	200
2015/09/25	R186	05/11/2015	8.45	Put	Bond Future	1,582.2900	1.5823	1,751.0200	1.7510	10.664	0	0	6,308
2015/09/25	R186	05/11/2015	8.75	Put	Bond Future	688.2300	0.6882	771.2000	0.7712	12.056	0	0	10,200
2015/09/25	R186	05/11/2015	8.85	Call	Bond Future	3,477.0500	3.4770	3,148.2100	3.1482	(9.457)	0	0	0
2015/09/25	R186	05/11/2015	9.00	Call	Bond Future	4,398.4000	4.3984	4,045.4400	4.0454	(8.025)	0	0	0
2015/09/25	R186	05/11/2015	7.73	Put	Bond Future	6,015.9900	6.0160	6,375.1200	6.3751	5.970	0	0	0
2015/09/25	R186	05/11/2015	7.75	Call	Bond Future	113.6900	0.1137	79.4300	0.0794	(30.135)	0	0	1,200
2015/09/25	R186	05/11/2015	7.86	Put	Bond Future	5,024.1700	5.0242	5,362.6600	5.3627	6.737	0	0	0
2015/09/25	R186	05/11/2015	8.25	Call	Bond Future	842.0500	0.8420	686.1100	0.6861	(18.519)	0	0	0
2015/09/25	R186	05/11/2015	8.22	Put	Bond Future	2,674.9900	2.6750	2,919.4200	2.9194	9.138	0	0	1,090
2015/09/25	R186	05/11/2015	8.26	Call	Bond Future	868.7600	0.8688	709.5600	0.7096	(18.325)	0	0	0
2015/09/25	R186	05/11/2015	8.50	Call	Bond Future	1,688.1100	1.6881	1,450.0900	1.4501	(14.100)	0	0	650
2015/09/25	R186	05/11/2015	8.55	Call	Bond Future	1,905.0300	1.9050	1,651.4100	1.6514	(13.313)	0	0	0
2015/09/25	R186	04/02/2016	7.50	Call	Bond Future	331.8400	0.3318	281.7500	0.2818	(15.095)	0	0	0
2015/09/25	R186	04/02/2016			Bond Future	8.5237	115.2357	8.5760	114.8366	0.614	0.0000	0.0000	5,365
2015/09/25	R186	04/02/2016	8.75	Call	Bond Future	3,597.1400	3.5971	3,337.7500	3.3377	(7.211)	0	0	0
2015/09/25	R186	04/02/2016	7.51	Call	Bond Future	340.7900	0.3408	289.6200	0.2896	(15.015)	0	0	0
2015/09/25	R186	04/02/2016	7.49	Call	Bond Future	323.4700	0.3235	274.4000	0.2744	(15.170)	0	0	0
2015/09/25	R186	04/02/2016	7.50	Put	Bond Future	8,535.5500	8.5355	8,884.5400	8.8845	4.089	0	0	0
2015/09/25	R186	04/02/2016	7.49	Put	Bond Future	8,611.2000	8.6112	8,961.2100	8.9612	4.065	0	0	0
2015/09/25	R186	04/02/2016	8.75	Put	Bond Future	1,885.2300	1.8852	2,024.9200	2.0249	7.410	0	0	6,700
2015/09/25	R186	04/02/2016	7.51	Put	Bond Future	8,460.5600	8.4606	8,808.4700	8.8085	4.112	0	0	0
2015/09/25	R186	05/05/2016			Bond Future	8.5731	117.2811	8.6275	116.8747	0.635	0.0000	0.0000	0
2015/09/25	R186	05/05/2016	8.34	Call	Bond Future	2,612.3100	2.6123	2,425.4700	2.4255	(7.152)	0	0	0
2015/09/25	R186	05/05/2016	8.35	Call	Bond Future	2,644.4400	2.6444	2,456.1500	2.4562	(7.120)	0	0	0
2015/09/25	R186	05/05/2016	8.33	Call	Bond Future	2,580.4100	2.5804	2,395.0300	2.3950	(7.184)	0	0	0
2015/09/25	R186	05/05/2016	8.35	Put	Bond Future	4,332.4000	4.3324	4,550.6100	4.5506	5.037	0	0	0
2015/09/25	R186	05/05/2016	7.56	Put	Bond Future	8,759.8600	8.7599	9,084.0600	9.0841	3.701	0	0	0
2015/09/25	R186	05/05/2016	8.34	Put	Bond Future	4,376.7200	4.3767	4,596.3800	4.5964	5.019	0	0	0
2015/09/25	R186	05/05/2016	7.56	Call	Bond Future	814.8300	0.8148	732.5300	0.7325	(10.100)	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
2015/09/25	R186	05/05/2016	8.33	Put	Bond Future	4,421.3300	4.4213	4,642.4500	4.6425	5.001	0	0	0
2015/09/25	R186	04/08/2016	8.51	Put	Bond Future	4,429.3900	4.4294	4,635.1300	4.6351	4.645	0	0	0
2015/09/25	R186	04/08/2016			Bond Future	8.6222	114.1113	8.6791	113.6944	0.661	0.0000	0.0000	0
2015/09/25	R186	04/08/2016	8.50	Put	Bond Future	4,466.8900	4.4669	4,673.9000	4.6739	4.634	0	0	0
2015/09/25	R186	04/08/2016	8.51	Call	Bond Future	3,602.6400	3.6026	3,391.5200	3.3915	(5.860)	0	0	0
2015/09/25	R186	04/08/2016	8.49	Call	Bond Future	3,531.7100	3.5317	3,323.1000	3.3231	(5.907)	0	0	0
2015/09/25	R186	04/08/2016	8.50	Call	Bond Future	3,566.0200	3.5660	3,356.1700	3.3562	(5.885)	0	0	0
2015/09/25	R186	04/08/2016	8.49	Put	Bond Future	4,506.7600	4.5068	4,715.0100	4.7150	4.621	0	0	0
2015/09/25	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R197	05/11/2015			Bond Future	293.6653	293.6653	293.6684	293.6684	0.001	0.0000	0.0000	927
2015/09/25	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R197	05/11/2015	294.99	Put	Bond Future	1,324.6900	1.3247	1,321.5700	1.3216	(0.236)	0	0	0
2015/09/25	R197	05/11/2015	295.01	Put	Bond Future	1,344.6900	1.3447	1,341.5700	1.3416	(0.232)	0	0	0
2015/09/25	R197	05/11/2015	295.00	Put	Bond Future	1,334.6900	1.3347	1,331.5700	1.3316	(0.234)	0	0	0
2015/09/25	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R197	04/02/2016			Bond Future	292.2406	292.2406	292.2395	292.2395	0.000	0.0000	0.0000	0
2015/09/25	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R197	04/02/2016	296.99	Put	Bond Future	4,749.3800	4.7494	4,750.5300	4.7505	0.024	0	0	0
2015/09/25	R197	04/02/2016	297.01	Put	Bond Future	4,769.3800	4.7694	4,770.5300	4.7705	0.024	0	0	0
2015/09/25	R197	04/02/2016	297.00	Put	Bond Future	4,759.3800	4.7594	4,760.5300	4.7605	0.024	0	0	0
2015/09/25	R202	05/11/2015			Bond Future	239.2122	239.2122	239.2158	239.2158	0.002	0.0000	0.0000	53,286
2015/09/25	R202	05/11/2015	245.99	Put	Bond Future	6,777.7900	6.7778	6,774.1500	6.7741	(0.054)	0	0	0
2015/09/25	R202	05/11/2015	246.01	Put	Bond Future	6,797.7900	6.7978	6,794.1500	6.7941	(0.054)	0	0	0
2015/09/25	R202	05/11/2015	246.00	Put	Bond Future	6,787.7900	6.7878	6,784.1500	6.7841	(0.054)	0	0	0
2015/09/25	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R202	04/02/2016			Bond Future	239.8546	239.8546	239.8546	239.8546	0.000	0.0000	0.0000	0
2015/09/25	R202	04/02/2016	239.99	Put	Bond Future	135.4500	0.1354	135.4500	0.1354	0.000	0	0	0
2015/09/25	R202	04/02/2016	240.01	Put	Bond Future	155.4500	0.1554	155.4500	0.1554	0.000	0	0	0
2015/09/25	R202	04/02/2016	240.00	Put	Bond Future	145.4500	0.1454	145.4500	0.1454	0.000	0	0	0
2015/09/25	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R203	05/11/2015	5.99	Call	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2015/09/25	R203	05/11/2015	6.00	Put	Bond Future	2,212.7700	2.2128	2,302.7700	2.3028	4.067	0	0	0
2015/09/25	R203	05/11/2015			Bond Future	7.2686	102.9209	7.3210	102.8309	0.721	0.0000	0.0000	15,930
2015/09/25	R203	05/11/2015	6.00	Call	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	0
2015/09/25	R203	05/11/2015	6.01	Call	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2015/09/25	R203	05/11/2015	5.99	Put	Bond Future	2,230.4500	2.2304	2,320.4500	2.3204	4.035	0	0	0
2015/09/25	R203	05/11/2015	6.01	Put	Bond Future	2,195.1000	2.1951	2,285.0800	2.2851	4.099	0	0	0
2015/09/25	R203	04/02/2016	7.25	Put	Bond Future	390.3500	0.3903	444.6000	0.4446	13.898	0	0	0
2015/09/25	R203	04/02/2016	7.26	Put	Bond Future	381.6500	0.3816	435.1800	0.4352	14.026	0	0	0

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2015/09/25	R203	04/02/2016			Bond Future	7.3568	104.6425	7.4191	104.5493	0.847	0.0000	0.0000	0
2015/09/25	R203	04/02/2016	7.26	Call	Bond Future	236.7900	0.2368	197.1600	0.1972	(16.736)	0	0	0
2015/09/25	R203	04/02/2016	7.24	Call	Bond Future	224.1000	0.2241	185.9100	0.1859	(17.041)	0	0	0
2015/09/25	R203	04/02/2016	7.25	Call	Bond Future	230.5100	0.2305	191.6000	0.1916	(16.880)	0	0	0
2015/09/25	R203	04/02/2016	7.24	Put	Bond Future	398.9300	0.3989	453.9000	0.4539	13.779	0	0	0
2015/09/25	R203	05/05/2016	7.25	Put	Bond Future	569.2500	0.5692	621.4800	0.6215	9.175	0	0	0
2015/09/25	R203	05/05/2016			Bond Future	7.3855	102.3297	7.4603	102.2345	1.013	0.0000	0.0000	0
2015/09/25	R203	05/05/2016	7.26	Call	Bond Future	402.5700	0.4026	359.2200	0.3592	(10.768)	0	0	0
2015/09/25	R203	05/05/2016	7.24	Call	Bond Future	390.7000	0.3907	348.1700	0.3482	(10.886)	0	0	0
2015/09/25	R203	05/05/2016	7.25	Call	Bond Future	396.6100	0.3966	353.6700	0.3537	(10.827)	0	0	0
2015/09/25	R203	05/05/2016	7.24	Put	Bond Future	576.1000	0.5761	628.7400	0.6287	9.137	0	0	0
2015/09/25	R203	05/05/2016	7.26	Put	Bond Future	562.4600	0.5625	614.2800	0.6143	9.213	0	0	0
2015/09/25	R204	05/11/2015			Bond Future	7.6503	104.0432	7.7015	103.9030	0.669	0.0000	0.0000	24,021
2015/09/25	R204	05/11/2015	6.25	Call	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	0
2015/09/25	R204	05/11/2015	6.24	Put	Bond Future	3,959.2100	3.9592	4,099.3200	4.0993	3.539	0	0	0
2015/09/25	R204	05/11/2015	6.26	Put	Bond Future	3,901.7500	3.9018	4,041.8500	4.0419	3.591	0	0	0
2015/09/25	R204	05/11/2015	6.25	Put	Bond Future	3,930.4800	3.9305	4,070.5800	4.0706	3.564	0	0	0
2015/09/25	R204	05/11/2015	6.26	Call	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	0
2015/09/25	R204	05/11/2015	6.24	Call	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	0
2015/09/25	R204	04/02/2016	7.50	Call	Bond Future	409.0800	0.4091	354.5700	0.3546	(13.325)	0	0	0
2015/09/25	R204	04/02/2016			Bond Future	7.7350	101.7470	7.7918	101.6029	0.735	0.0000	0.0000	0
2015/09/25	R204	04/02/2016	7.51	Call	Bond Future	418.5000	0.4185	363.1500	0.3631	(13.226)	0	0	0
2015/09/25	R204	04/02/2016	7.49	Put	Bond Future	1,023.6700	1.0237	1,114.1100	1.1141	8.835	0	0	0
2015/09/25	R204	04/02/2016	7.51	Put	Bond Future	991.4900	0.9915	1,080.2200	1.0802	8.949	0	0	0
2015/09/25	R204	04/02/2016	7.49	Call	Bond Future	399.5600	0.3996	345.9200	0.3459	(13.425)	0	0	0
2015/09/25	R204	04/02/2016	7.50	Put	Bond Future	1,007.6300	1.0076	1,097.2000	1.0972	8.889	0	0	0
2015/09/25	R204	05/05/2016	7.75	Call	Bond Future	909.4400	0.9094	835.1800	0.8352	(8.165)	0	0	0
2015/09/25	R204	05/05/2016			Bond Future	7.7916	103.5528	7.8547	103.4058	0.809	0.0000	0.0000	0
2015/09/25	R204	05/05/2016	7.76	Call	Bond Future	921.3300	0.9213	846.4900	0.8465	(8.123)	0	0	0
2015/09/25	R204	05/05/2016	7.74	Put	Bond Future	1,018.5600	1.0186	1,091.9000	1.0919	7.200	0	0	0
2015/09/25	R204	05/05/2016	7.76	Put	Bond Future	995.2000	0.9952	1,067.3800	1.0674	7.253	0	0	0
2015/09/25	R204	05/05/2016	7.74	Call	Bond Future	897.9600	0.8980	824.2800	0.8243	(8.205)	0	0	0
2015/09/25	R204	05/05/2016	7.75	Put	Bond Future	1,006.6700	1.0067	1,079.4300	1.0794	7.228	0	0	0
2015/09/25	R207	05/11/2015	7.76	Call	Bond Future	343.7900	0.3438	275.6200	0.2756	(19.829)	0	0	0
2015/09/25	R207	05/11/2015			Bond Future	7.9478	99.8678	7.9985	99.6932	0.638	0.0000	0.0000	43,931
2015/09/25	R207	05/11/2015	7.74	Call	Bond Future	320.6500	0.3206	255.6000	0.2556	(20.287)	0	0	0
2015/09/25	R207	05/11/2015	7.50	Call	Bond Future	123.0600	0.1231	90.7000	0.0907	(26.296)	0	0	19
2015/09/25	R207	05/11/2015	7.75	Call	Bond Future	332.0800	0.3321	265.4800	0.2655	(20.055)	0	0	0
2015/09/25	R207	05/11/2015	7.43	Call	Bond Future	88.9300	0.0889	63.8200	0.0638	(28.236)	0	0	53
2015/09/25	R207	05/11/2015	7.74	Put	Bond Future	1,040.1400	1.0401	1,149.6900	1.1497	10.532	0	0	0
2015/09/25	R207	05/11/2015	7.43	Put	Bond Future	1,894.0000	1.8940	2,043.4900	2.0435	7.893	0	0	0
2015/09/25	R207	05/11/2015	7.76	Put	Bond Future	993.7400	0.9937	1,100.1700	1.1002	10.710	0	0	0
2015/09/25	R207	05/11/2015	7.50	Put	Bond Future	1,681.7300	1.6817	1,823.9700	1.8240	8.458	0	0	0
2015/09/25	R207	05/11/2015	7.75	Put	Bond Future	1,016.7900	1.0168	1,124.7900	1.1248	10.622	0	0	0
2015/09/25	R207	04/02/2016	7.49	Put	Bond Future	2,088.0100	2.0880	2,223.7600	2.2238	6.501	0	0	0
2015/09/25	R207	04/02/2016	7.27	Put	Bond Future	2,689.2800	2.6893	2,841.1100	2.8411	5.646	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
2015/09/25	R207	04/02/2016			Bond Future	8.0322	97.8967	8.0871	97.7177	0.684	0.0000	0.0000	0
2015/09/25	R207	04/02/2016	7.51	Put	Bond Future	2,036.9100	2.0369	2,171.0000	2.1710	6.583	0	0	0
2015/09/25	R207	04/02/2016	7.27	Call	Bond Future	163.0200	0.1630	135.8400	0.1358	(16.673)	0	0	43
2015/09/25	R207	04/02/2016	7.50	Call	Bond Future	306.7800	0.3068	262.6900	0.2627	(14.372)	0	0	19
2015/09/25	R207	04/02/2016	7.51	Call	Bond Future	314.6500	0.3146	269.7300	0.2697	(14.276)	0	0	0
2015/09/25	R207	04/02/2016	7.49	Call	Bond Future	299.0500	0.2991	255.7900	0.2558	(14.466)	0	0	0
2015/09/25	R207	04/02/2016	7.50	Put	Bond Future	2,062.3800	2.0624	2,197.3000	2.1973	6.542	0	0	0
2015/09/25	R207	05/05/2016	7.86	Put	Bond Future	1,703.9200	1.7039	1,806.9400	1.8069	6.046	0	0	0
2015/09/25	R207	05/05/2016			Bond Future	8.0998	99.6345	8.1592	99.4519	0.733	0.0000	0.0000	0
2015/09/25	R207	05/05/2016	7.85	Put	Bond Future	1,721.9100	1.7219	1,825.6300	1.8256	6.024	0	0	0
2015/09/25	R207	05/05/2016	7.56	Put	Bond Future	2,298.4100	2.2984	2,421.9000	2.4219	5.373	0	0	0
2015/09/25	R207	05/05/2016	7.84	Put	Bond Future	1,740.0300	1.7400	1,844.4500	1.8444	6.001	0	0	0
2015/09/25	R207	05/05/2016	7.56	Call	Bond Future	618.2400	0.6182	559.1700	0.5592	(9.555)	0	0	43
2015/09/25	R207	05/05/2016	7.85	Call	Bond Future	948.6800	0.9487	869.8400	0.8698	(8.310)	0	0	0
2015/09/25	R207	05/05/2016	7.86	Call	Bond Future	961.7800	0.9618	882.2400	0.8822	(8.270)	0	0	0
2015/09/25	R207	05/05/2016	7.84	Call	Bond Future	935.6900	0.9357	857.5500	0.8575	(8.351)	0	0	0
2015/09/25	R207	04/08/2016			Bond Future	8.1692	97.8016	8.2345	97.6133	0.798	0.0000	0.0000	0
2015/09/25	R207	04/08/2016	7.99	Put	Bond Future	1,729.9300	1.7299	1,830.8000	1.8308	5.831	0	0	0
2015/09/25	R207	04/08/2016	8.01	Put	Bond Future	1,698.7400	1.6987	1,798.3900	1.7984	5.866	0	0	0
2015/09/25	R207	04/08/2016	8.00	Put	Bond Future	1,714.2900	1.7143	1,814.5500	1.8146	5.848	0	0	0
2015/09/25	R207	04/08/2016	8.01	Call	Bond Future	1,236.9700	1.2370	1,148.2800	1.1483	(7.170)	0	0	0
2015/09/25	R207	04/08/2016	7.99	Call	Bond Future	1,209.9800	1.2100	1,122.5100	1.1225	(7.229)	0	0	0
2015/09/25	R207	04/08/2016	8.00	Call	Bond Future	1,223.4300	1.2234	1,135.3500	1.1353	(7.199)	0	0	0
2015/09/25	R208	05/11/2015			Bond Future	8.0988	94.9482	8.1493	94.7394	0.623	0.0000	0.0000	40,314
2015/09/25	R208	05/11/2015	7.74	Put	Bond Future	1,732.5200	1.7325	1,887.6600	1.8877	8.955	0	0	0
2015/09/25	R208	05/11/2015	8.48	Call	Bond Future	1,798.3000	1.7983	1,622.0200	1.6220	(9.803)	0	0	0
2015/09/25	R208	05/11/2015	7.75	Call	Bond Future	239.9200	0.2399	184.6800	0.1847	(23.024)	0	0	0
2015/09/25	R208	05/11/2015	7.76	Call	Bond Future	249.4500	0.2495	192.6200	0.1926	(22.782)	0	0	0
2015/09/25	R208	05/11/2015	7.74	Call	Bond Future	230.6700	0.2307	177.0100	0.1770	(23.263)	0	0	0
2015/09/25	R208	05/11/2015	8.48	Put	Bond Future	234.2500	0.2343	266.7700	0.2668	13.883	0	0	2,200
2015/09/25	R208	05/11/2015	7.76	Put	Bond Future	1,666.8400	1.6668	1,818.8100	1.8188	9.117	0	0	0
2015/09/25	R208	05/11/2015	7.75	Put	Bond Future	1,699.5300	1.6995	1,853.0900	1.8531	9.035	0	0	0
2015/09/25	R208	04/02/2016			Bond Future	8.1752	96.5364	8.2290	96.3226	0.658	0.0000	0.0000	0
2015/09/25	R208	04/02/2016	7.74	Put	Bond Future	2,270.3400	2.2703	2,418.6300	2.4186	6.532	0	0	0
2015/09/25	R208	04/02/2016	7.76	Put	Bond Future	2,212.4600	2.2125	2,358.6600	2.3587	6.608	0	0	0
2015/09/25	R208	04/02/2016	7.75	Put	Bond Future	2,241.2900	2.2413	2,388.5400	2.3885	6.570	0	0	0
2015/09/25	R208	04/02/2016	7.76	Call	Bond Future	541.7700	0.5418	474.2200	0.4742	(12.468)	0	0	0
2015/09/25	R208	04/02/2016	7.74	Call	Bond Future	518.2800	0.5183	452.8200	0.4528	(12.630)	0	0	0
2015/09/25	R208	04/02/2016	7.75	Call	Bond Future	529.9300	0.5299	463.4300	0.4634	(12.549)	0	0	0
2015/09/25	R208	05/05/2016	7.99	Call	Bond Future	1,185.4500	1.1855	1,090.1400	1.0901	(8.040)	0	0	0
2015/09/25	R208	05/05/2016	8.00	Put	Bond Future	2,101.6000	2.1016	2,223.3600	2.2234	5.794	0	0	0
2015/09/25	R208	05/05/2016			Bond Future	8.2344	94.8480	8.2915	94.6301	0.694	0.0000	0.0000	0
2015/09/25	R208	05/05/2016	8.00	Call	Bond Future	1,201.5500	1.2016	1,105.4000	1.1054	(8.002)	0	0	0
2015/09/25	R208	05/05/2016	8.01	Call	Bond Future	1,217.7900	1.2178	1,120.8100	1.1208	(7.964)	0	0	0
2015/09/25	R208	05/05/2016	7.99	Put	Bond Future	2,124.1300	2.1241	2,246.7300	2.2467	5.772	0	0	0
2015/09/25	R208	05/05/2016	8.01	Put	Bond Future	2,079.2200	2.0792	2,200.1500	2.2001	5.816	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
2015/09/25	R209	05/11/2015	7.99	Put	Bond Future	8,158.6200	8.1586	8,517.7700	8.5178	4.402	0	0	0
2015/09/25	R209	05/11/2015	9.25	Call	Bond Future	2,630.9400	2.6309	2,348.9400	2.3489	(10.719)	0	0	0
2015/09/25	R209	05/11/2015			Bond Future	9.0024	75.1921	9.0524	74.8223	0.556	0.0000	0.0000	24,850
2015/09/25	R209	05/11/2015	8.01	Put	Bond Future	7,988.9900	7.9890	8,347.0400	8.3470	4.482	0	0	0
2015/09/25	R209	05/11/2015	9.16	Put	Bond Future	1,052.6900	1.0527	1,161.6900	1.1617	10.354	0	0	0
2015/09/25	R209	05/11/2015	7.99	Call	Bond Future	29.8100	0.0298	19.1400	0.0191	(35.793)	0	0	0
2015/09/25	R209	05/11/2015	8.00	Put	Bond Future	8,073.6500	8.0737	8,432.2800	8.4323	4.442	0	0	0
2015/09/25	R209	05/11/2015	9.25	Put	Bond Future	826.7400	0.8267	914.5600	0.9146	10.622	0	0	900
2015/09/25	R209	05/11/2015	8.50	Put	Bond Future	4,213.1000	4.2131	4,504.6300	4.5046	6.920	0	0	0
2015/09/25	R209	05/11/2015	9.00	Put	Bond Future	1,566.5800	1.5666	1,718.9300	1.7189	9.725	0	0	500
2015/09/25	R209	05/11/2015	8.00	Call	Bond Future	31.5100	0.0315	20.3200	0.0203	(35.513)	0	0	0
2015/09/25	R209	05/11/2015	8.01	Call	Bond Future	33.3800	0.0334	21.6100	0.0216	(35.261)	0	0	0
2015/09/25	R209	05/11/2015	9.16	Call	Bond Future	2,209.0000	2.2090	1,948.1800	1.9482	(11.807)	0	0	0
2015/09/25	R209	05/11/2015	8.50	Call	Bond Future	337.4600	0.3375	259.1700	0.2592	(23.200)	0	0	900
2015/09/25	R209	05/11/2015	9.00	Call	Bond Future	1,549.0600	1.5491	1,331.5900	1.3316	(14.039)	0	0	0
2015/09/25	R209	04/02/2016	8.74	Call	Bond Future	1,715.1400	1.7151	1,556.5000	1.5565	(9.249)	0	0	0
2015/09/25	R209	04/02/2016	8.75	Put	Bond Future	4,054.3000	4.0543	4,271.1400	4.2711	5.348	0	0	0
2015/09/25	R209	04/02/2016			Bond Future	9.0575	76.4498	9.1091	76.0727	0.569	0.0000	0.0000	400
2015/09/25	R209	04/02/2016	8.75	Call	Bond Future	1,742.9600	1.7430	1,582.6400	1.5826	(9.198)	0	0	0
2015/09/25	R209	04/02/2016	8.76	Call	Bond Future	1,771.0600	1.7711	1,609.0600	1.6091	(9.147)	0	0	0
2015/09/25	R209	04/02/2016	9.52	Put	Bond Future	1,430.6100	1.4306	1,529.0600	1.5291	6.882	0	0	2,200
2015/09/25	R209	04/02/2016	8.74	Put	Bond Future	4,103.4600	4.1035	4,321.9800	4.3220	5.325	0	0	0
2015/09/25	R209	04/02/2016	8.76	Put	Bond Future	4,005.5300	4.0055	4,220.6900	4.2207	5.372	0	0	0
2015/09/25	R209	04/02/2016	9.52	Call	Bond Future	4,711.8400	4.7118	4,433.1300	4.4331	(5.915)	0	0	0
2015/09/25	R209	05/05/2016			Bond Future	9.1041	74.6571	9.1571	74.2730	0.582	0.0000	0.0000	0
2015/09/25	R209	05/05/2016	9.00	Call	Bond Future	3,176.2500	3.1763	2,975.9800	2.9760	(6.305)	0	0	0
2015/09/25	R209	05/05/2016	8.99	Put	Bond Future	3,979.3000	3.9793	4,164.4500	4.1644	4.653	0	0	0
2015/09/25	R209	05/05/2016	9.01	Put	Bond Future	3,900.6500	3.9006	4,083.2100	4.0832	4.680	0	0	0
2015/09/25	R209	05/05/2016	9.00	Put	Bond Future	3,939.1200	3.9391	4,122.9800	4.1230	4.668	0	0	0
2015/09/25	R209	05/05/2016	9.01	Call	Bond Future	3,211.6000	3.2116	3,010.0300	3.0100	(6.276)	0	0	0
2015/09/25	R209	05/05/2016	8.99	Call	Bond Future	3,142.5000	3.1425	2,943.5200	2.9435	(6.332)	0	0	0
2015/09/25	R210	05/11/2015			Bond Future	179.0640	179.0640	179.0663	179.0663	0.001	0.0000	0.0000	2,298
2015/09/25	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R210	05/11/2015	181.99	Put	Bond Future	2,925.9500	2.9260	2,923.6600	2.9237	(0.078)	0	0	0
2015/09/25	R210	05/11/2015	182.01	Put	Bond Future	2,945.9500	2.9460	2,943.6600	2.9437	(0.078)	0	0	0
2015/09/25	R210	05/11/2015	182.00	Put	Bond Future	2,935.9500	2.9360	2,933.6600	2.9337	(0.078)	0	0	0
2015/09/25	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R210	04/02/2016	184.99	Put	Bond Future	2,915.9600	2.9160	2,916.5300	2.9165	0.020	0	0	0
2015/09/25	R210	04/02/2016			Bond Future	182.0740	182.0740	182.0735	182.0735	0.000	0.0000	0.0000	0
2015/09/25	R210	04/02/2016	185.01	Put	Bond Future	2,935.9600	2.9360	2,936.5300	2.9365	0.019	0	0	0
2015/09/25	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R210	04/02/2016	185.00	Put	Bond Future	2,925.9600	2.9260	2,926.5300	2.9265	0.019	0	0	0
2015/09/25	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	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
2015/09/25	R211	05/11/2015			Bond Future	135.8477	135.8477	135.8466	135.8466	(0.001)	0.0000	0.0000	0
2015/09/25	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R211	05/11/2015	134.99	Call	Bond Future	857.7100	0.8577	856.6300	0.8566	(0.126)	0	0	0
2015/09/25	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R211	05/11/2015	135.00	Call	Bond Future	847.7100	0.8477	846.6300	0.8466	(0.127)	0	0	0
2015/09/25	R211	05/11/2015	135.01	Call	Bond Future	837.7100	0.8377	836.6300	0.8366	(0.129)	0	0	0
2015/09/25	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R211	04/02/2016			Bond Future	136.4331	136.4331	136.4300	136.4300	(0.002)	0.0000	0.0000	1,120
2015/09/25	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R211	04/02/2016	138.99	Put	Bond Future	2,556.8700	2.5569	2,560.0500	2.5600	0.124	0	0	0
2015/09/25	R211	04/02/2016	139.01	Put	Bond Future	2,576.8700	2.5769	2,580.0500	2.5800	0.123	0	0	0
2015/09/25	R211	04/02/2016	139.00	Put	Bond Future	2,566.8700	2.5669	2,570.0500	2.5700	0.124	0	0	0
2015/09/25	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R212	05/11/2015			Bond Future	141.0988	141.0988	141.1002	141.1002	0.001	0.0000	0.0000	928
2015/09/25	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R212	05/11/2015	145.99	Put	Bond Future	4,891.2200	4.8912	4,889.7800	4.8898	(0.029)	0	0	0
2015/09/25	R212	05/11/2015	146.01	Put	Bond Future	4,911.2200	4.9112	4,909.7800	4.9098	(0.029)	0	0	0
2015/09/25	R212	05/11/2015	146.00	Put	Bond Future	4,901.2200	4.9012	4,899.7800	4.8998	(0.029)	0	0	0
2015/09/25	R212	04/02/2016			Bond Future	141.6067	141.6067	141.6060	141.6060	0.000	0.0000	0.0000	0
2015/09/25	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R212	04/02/2016	145.99	Put	Bond Future	4,383.2600	4.3833	4,383.9600	4.3840	0.016	0	0	0
2015/09/25	R212	04/02/2016	146.01	Put	Bond Future	4,403.2600	4.4033	4,403.9600	4.4040	0.016	0	0	0
2015/09/25	R212	04/02/2016	146.00	Put	Bond Future	4,393.2600	4.3933	4,393.9600	4.3940	0.016	0	0	0
2015/09/25	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R213	05/11/2015	7.76	Call	Bond Future	13.9800	0.0140	8.4900	0.0085	(39.270)	0	0	0
2015/09/25	R213	05/11/2015			Bond Future	8.8913	85.7014	8.9413	85.3355	0.562	0.0000	0.0000	21,426
2015/09/25	R213	05/11/2015	7.74	Call	Bond Future	12.3400	0.0123	7.4300	0.0074	(39.789)	0	0	0
2015/09/25	R213	05/11/2015	7.75	Call	Bond Future	13.1200	0.0131	7.9300	0.0079	(39.558)	0	0	0
2015/09/25	R213	05/11/2015	7.74	Put	Bond Future	9,098.0000	9.0980	9,459.0100	9.4590	3.968	0	0	0
2015/09/25	R213	05/11/2015	7.76	Put	Bond Future	8,930.4100	8.9304	9,290.8400	9.2908	4.036	0	0	0
2015/09/25	R213	05/11/2015	7.75	Put	Bond Future	9,014.1100	9.0141	9,374.8400	9.3748	4.002	0	0	0
2015/09/25	R213	04/02/2016			Bond Future	8.9548	87.1350	9.0066	86.7615	0.578	0.0000	0.0000	450
2015/09/25	R213	04/02/2016	8.75	Call	Bond Future	1,952.9300	1.9529	1,779.5300	1.7795	(8.879)	0	0	0
2015/09/25	R213	04/02/2016	8.74	Put	Bond Future	3,498.0700	3.4981	3,699.8200	3.6998	5.767	0	0	0
2015/09/25	R213	04/02/2016	8.76	Put	Bond Future	3,410.0400	3.4100	3,608.4000	3.6084	5.817	0	0	0
2015/09/25	R213	04/02/2016	8.75	Put	Bond Future	3,453.8700	3.4539	3,653.9200	3.6539	5.792	0	0	0
2015/09/25	R213	04/02/2016	8.76	Call	Bond Future	1,983.2500	1.9832	1,808.1600	1.8082	(8.828)	0	0	0
2015/09/25	R213	04/02/2016	8.74	Call	Bond Future	1,922.8900	1.9229	1,751.1900	1.7512	(8.929)	0	0	0
2015/09/25	R213	05/05/2016	8.76	Put	Bond Future	4,389.8400	4.3898	4,591.9900	4.5920	4.605	0	0	0
2015/09/25	R213	05/05/2016	8.74	Put	Bond Future	4,476.7700	4.4768	4,681.5300	4.6815	4.574	0	0	0
2015/09/25	R213	05/05/2016			Bond Future	9.0035	85.1326	9.0568	84.7523	0.593	0.0000	0.0000	0
2015/09/25	R213	05/05/2016	8.75	Put	Bond Future	4,433.1600	4.4332	4,636.6100	4.6366	4.589	0	0	0
2015/09/25	R213	05/05/2016	8.74	Call	Bond Future	2,563.0300	2.5630	2,387.4700	2.3875	(6.850)	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
2015/09/25	R213	05/05/2016	8.75	Call	Bond Future	2,593.1700	2.5932	2,416.3000	2.4163	(6.821)	0	0	0
2015/09/25	R213	05/05/2016	8.76	Call	Bond Future	2,623.5100	2.6235	2,445.3400	2.4453	(6.791)	0	0	0
2015/09/25	R214	05/11/2015			Bond Future	9.0377	76.1777	9.0877	75.7875	0.553	0.0000	0.0000	11,693
2015/09/25	R214	05/11/2015	7.99	Put	Bond Future	9,027.6700	9.0277	9,408.5100	9.4085	4.219	0	0	0
2015/09/25	R214	05/11/2015	8.00	Put	Bond Future	8,935.2000	8.9352	9,315.5700	9.3156	4.257	0	0	0
2015/09/25	R214	05/11/2015	8.01	Put	Bond Future	8,843.0500	8.8430	9,222.8900	9.2229	4.295	0	0	0
2015/09/25	R214	05/11/2015	7.99	Call	Bond Future	25.5000	0.0255	16.1400	0.0161	(36.706)	0	0	0
2015/09/25	R214	05/11/2015	8.00	Call	Bond Future	27.0100	0.0270	17.1800	0.0172	(36.394)	0	0	0
2015/09/25	R214	05/11/2015	8.01	Call	Bond Future	28.6700	0.0287	18.3100	0.0183	(36.135)	0	0	0
2015/09/25	R214	04/02/2016			Bond Future	9.0939	77.4519	9.1454	77.0540	0.567	0.0000	0.0000	4,620
2015/09/25	R214	04/02/2016	7.99	Put	Bond Future	9,787.9400	9.7879	10,134.3200	10.1343	3.539	0	0	0
2015/09/25	R214	04/02/2016	8.00	Call	Bond Future	374.7600	0.3748	322.2600	0.3223	(14.009)	0	0	0
2015/09/25	R214	04/02/2016	8.01	Call	Bond Future	383.9600	0.3840	330.4300	0.3304	(13.942)	0	0	0
2015/09/25	R214	04/02/2016	7.99	Call	Bond Future	365.7400	0.3657	314.2600	0.3143	(14.076)	0	0	0
2015/09/25	R214	04/02/2016	8.01	Put	Bond Future	9,618.8300	9.6188	9,963.1600	9.9632	3.580	0	0	0
2015/09/25	R214	04/02/2016	8.00	Put	Bond Future	9,703.2100	9.7032	10,048.5700	10.0486	3.559	0	0	0
2015/09/25	R214	05/05/2016	9.01	Call	Bond Future	3,296.2600	3.2963	3,087.4600	3.0875	(6.334)	0	0	0
2015/09/25	R214	05/05/2016			Bond Future	9.1373	75.5313	9.1902	75.1261	0.580	0.0000	0.0000	0
2015/09/25	R214	05/05/2016	8.99	Call	Bond Future	3,224.5200	3.2245	3,018.4600	3.0185	(6.390)	0	0	0
2015/09/25	R214	05/05/2016	9.00	Call	Bond Future	3,259.4700	3.2595	3,052.0400	3.0520	(6.364)	0	0	0
2015/09/25	R214	05/05/2016	8.99	Put	Bond Future	4,370.4700	4.3705	4,569.5900	4.5696	4.556	0	0	0
2015/09/25	R214	05/05/2016	9.01	Put	Bond Future	4,284.9100	4.2849	4,481.2900	4.4813	4.583	0	0	0
2015/09/25	R214	05/05/2016	9.00	Put	Bond Future	4,326.7000	4.3267	4,524.4500	4.5244	4.570	0	0	0
2015/09/25	R248	05/11/2015	8.01	Put	Bond Future	11,971.5200	11.9715	12,472.8400	12.4728	4.188	0	0	0
2015/09/25	R248	05/11/2015			Bond Future	9.0833	98.2319	9.1333	97.7306	0.551	0.0000	0.0000	48,482
2015/09/25	R248	05/11/2015	8.00	Put	Bond Future	12,094.9800	12.0950	12,596.3000	12.5963	4.145	0	0	0
2015/09/25	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R248	05/11/2015	7.99	Put	Bond Future	12,218.6900	12.2187	12,720.0100	12.7200	4.103	0	0	0
2015/09/25	R248	04/02/2016	8.99	Put	Bond Future	1,521.2500	1.5213	2,032.6100	2.0326	33.614	0	0	0
2015/09/25	R248	04/02/2016			Bond Future	9.1408	99.8751	9.1924	99.3638	0.565	0.0000	0.0000	3,750
2015/09/25	R248	04/02/2016	9.00	Put	Bond Future	1,419.0400	1.4190	1,930.4000	1.9304	36.036	0	0	0
2015/09/25	R248	04/02/2016	9.01	Put	Bond Future	1,317.0200	1.3170	1,828.3800	1.8284	38.827	0	0	0
2015/09/25	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R248	05/05/2016			Bond Future	9.1854	97.2118	9.2385	96.6911	0.578	0.0000	0.0000	0
2015/09/25	R248	05/05/2016	8.99	Put	Bond Future	1,961.2700	1.9613	2,481.9400	2.4819	26.548	0	0	0
2015/09/25	R248	05/05/2016	9.01	Put	Bond Future	1,757.2800	1.7573	2,277.9500	2.2779	29.629	0	0	0
2015/09/25	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	R248	05/05/2016	9.00	Put	Bond Future	1,859.1800	1.8592	2,379.8500	2.3799	28.005	0	0	0
2015/09/25	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/25	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>528538</b>
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