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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/10/2015 TO 09/10/2015

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
2015/10/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	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
2015/10/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	2025	05/11/2015	123.01	Put	Bond Future	361.8000	0.3618	491.4200	0.4914	35.826	0	0	0
2015/10/09	2025	05/11/2015			Bond Future	122.6482	122.6482	122.5186	122.5186	(0.106)	0.0000	0.0000	612
2015/10/09	2025	05/11/2015	123.00	Put	Bond Future	351.8000	0.3518	481.4200	0.4814	36.845	0	0	0
2015/10/09	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2025	05/11/2015	122.99	Put	Bond Future	341.8000	0.3418	471.4200	0.4714	37.923	0	0	0
2015/10/09	2025	04/02/2016	126.01	Put	Bond Future	2,537.1800	2.5372	2,671.1300	2.6711	5.279	0	0	0
2015/10/09	2025	04/02/2016			Bond Future	123.4728	123.4728	123.3389	123.3389	(0.108)	0.0000	0.0000	0
2015/10/09	2025	04/02/2016	126.00	Put	Bond Future	2,527.1800	2.5272	2,661.1300	2.6611	5.300	0	0	0
2015/10/09	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2025	04/02/2016	125.99	Put	Bond Future	2,517.1800	2.5172	2,651.1300	2.6511	5.321	0	0	0
2015/10/09	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2030	05/11/2015			Bond Future	8.6439	96.9825	8.6130	97.2244	(0.358)	0.0000	0.0000	9,973
2015/10/09	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2030	05/11/2015	8.49	Put	Bond Future	1,211.6800	1.2117	969.8100	0.9698	(19.962)	0	0	0
2015/10/09	2030	05/11/2015	8.51	Put	Bond Future	1,053.0500	1.0531	811.1800	0.8112	(22.969)	0	0	0
2015/10/09	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2030	05/11/2015	8.50	Put	Bond Future	1,132.3200	1.1323	890.4500	0.8905	(21.361)	0	0	0
2015/10/09	2030	04/02/2016	8.75	Call	Bond Future	372.6700	0.3727	616.7700	0.6168	65.500	0	0	0
2015/10/09	2030	04/02/2016			Bond Future	8.7013	94.5849	8.6696	94.8290	(0.365)	0.0000	0.0000	400
2015/10/09	2030	04/02/2016	8.76	Call	Bond Future	449.0100	0.4490	693.1100	0.6931	54.364	0	0	0
2015/10/09	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2030	04/02/2016	8.74	Call	Bond Future	296.2300	0.2962	540.3300	0.5403	82.402	0	0	0
2015/10/09	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	05/11/2015			Bond Future	8.7136	96.9035	8.6827	97.1633	(0.355)	0.0000	0.0000	2,982
2015/10/09	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	05/11/2015	7.99	Put	Bond Future	6,359.5600	6.3596	6,099.7600	6.0998	(4.085)	0	0	0
2015/10/09	2032	05/11/2015	8.01	Put	Bond Future	6,175.7200	6.1757	5,915.9200	5.9159	(4.207)	0	0	0
2015/10/09	2032	05/11/2015	8.00	Put	Bond Future	6,267.5800	6.2676	6,007.7800	6.0078	(4.145)	0	0	0
2015/10/09	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	04/02/2016			Bond Future	8.7701	98.5110	8.7385	98.7735	(0.361)	0.0000	0.0000	0
2015/10/09	2032	04/02/2016	8.69	Put	Bond Future	666.3000	0.6663	403.8400	0.4038	(39.391)	0	0	0
2015/10/09	2032	04/02/2016	8.71	Put	Bond Future	499.3600	0.4994	236.9000	0.2369	(52.559)	0	0	0

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2015/10/09	2032	04/02/2016	8.70	Put	Bond Future	582.7800	0.5828	320.3200	0.3203	(45.036)	0	0	0
2015/10/09	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	05/05/2016			Bond Future	8.8159	96.0971	8.7833	96.3637	(0.369)	0.0000	0.0000	0
2015/10/09	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2032	05/05/2016	9.01	Call	Bond Future	1,566.8100	1.5668	1,833.4400	1.8334	17.017	0	0	0
2015/10/09	2032	05/05/2016	8.99	Call	Bond Future	1,407.1100	1.4071	1,673.7400	1.6737	18.949	0	0	0
2015/10/09	2032	05/05/2016	9.00	Call	Bond Future	1,487.0100	1.4870	1,753.6400	1.7536	17.931	0	0	0
2015/10/09	2033	05/11/2015	102.41	Put	Bond Future	461.5000	0.4615	139.1400	0.1391	(69.850)	0	0	0
2015/10/09	2033	05/11/2015			Bond Future	101.9485	101.9485	102.2709	102.2709	0.316	0.0000	0.0000	0
2015/10/09	2033	05/11/2015	102.40	Put	Bond Future	451.5000	0.4515	129.1400	0.1291	(71.398)	0	0	0
2015/10/09	2033	05/11/2015	102.39	Put	Bond Future	441.5000	0.4415	119.1400	0.1191	(73.015)	0	0	0
2015/10/09	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2033	04/02/2016	102.40	Call	Bond Future	1,248.1200	1.2481	1,574.1000	1.5741	26.118	0	0	0
2015/10/09	2033	04/02/2016			Bond Future	103.6481	103.6481	103.9741	103.9741	0.315	0.0000	0.0000	0
2015/10/09	2033	04/02/2016	102.41	Call	Bond Future	1,238.1200	1.2381	1,564.1000	1.5641	26.329	0	0	0
2015/10/09	2033	04/02/2016	102.39	Call	Bond Future	1,258.1200	1.2581	1,584.1000	1.5841	25.910	0	0	0
2015/10/09	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2033	05/05/2016			Bond Future	104.5020	104.5020	104.8330	104.8330	0.317	0.0000	0.0000	0
2015/10/09	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2033	05/05/2016	102.40	Call	Bond Future	2,101.9600	2.1020	2,432.9600	2.4330	15.747	0	0	0
2015/10/09	2033	05/05/2016	102.41	Call	Bond Future	2,091.9600	2.0920	2,422.9600	2.4230	15.822	0	0	0
2015/10/09	2033	05/05/2016	102.39	Call	Bond Future	2,111.9600	2.1120	2,442.9600	2.4430	15.673	0	0	0
2015/10/09	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2037	05/11/2015	7.99	Put	Bond Future	8,667.1700	8.6672	8,381.3700	8.3814	(3.298)	0	0	0
2015/10/09	2037	05/11/2015	8.01	Put	Bond Future	8,456.5800	8.4566	8,170.7800	8.1708	(3.380)	0	0	0
2015/10/09	2037	05/11/2015			Bond Future	8.8681	98.8408	8.8372	99.1266	(0.348)	0.0000	0.0000	49,825
2015/10/09	2037	05/11/2015	8.00	Put	Bond Future	8,561.7900	8.5618	8,275.9900	8.2760	(3.338)	0	0	0
2015/10/09	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2037	04/02/2016	8.75	Put	Bond Future	1,599.2600	1.5993	1,310.4600	1.3105	(18.058)	0	0	0
2015/10/09	2037	04/02/2016			Bond Future	8.9232	96.2235	8.8915	96.5123	(0.354)	0.0000	0.0000	370
2015/10/09	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2037	04/02/2016	8.74	Put	Bond Future	1,692.8800	1.6929	1,404.0800	1.4041	(17.060)	0	0	0
2015/10/09	2037	04/02/2016	8.76	Put	Bond Future	1,505.7700	1.5058	1,216.9700	1.2170	(19.180)	0	0	0

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2015/10/09	2037	05/05/2016	8.99	Call	Bond Future	184.8500	0.1848	478.3100	0.4783	158.756	0	0	0
2015/10/09	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2037	05/05/2016			Bond Future	8.9695	97.9273	8.9370	98.2207	(0.362)	0.0000	0.0000	0
2015/10/09	2037	05/05/2016	9.00	Call	Bond Future	274.7300	0.2747	568.1900	0.5682	106.818	0	0	0
2015/10/09	2037	05/05/2016	9.01	Call	Bond Future	364.4800	0.3645	657.9400	0.6579	80.515	0	0	0
2015/10/09	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2038	05/11/2015			Bond Future	126.7764	126.7764	126.8032	126.8032	0.021	0.0000	0.0000	7,604
2015/10/09	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2038	05/11/2015	133.99	Put	Bond Future	7,213.6300	7.2136	7,186.8400	7.1868	(0.371)	0	0	0
2015/10/09	2038	05/11/2015	134.01	Put	Bond Future	7,233.6300	7.2336	7,206.8400	7.2068	(0.370)	0	0	0
2015/10/09	2038	05/11/2015	134.00	Put	Bond Future	7,223.6300	7.2236	7,196.8400	7.1968	(0.371)	0	0	0
2015/10/09	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2038	04/02/2016			Bond Future	127.5172	127.5172	127.5423	127.5423	0.020	0.0000	0.0000	0
2015/10/09	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2038	04/02/2016	130.99	Put	Bond Future	3,472.7700	3.4728	3,447.7100	3.4477	(0.722)	0	0	0
2015/10/09	2038	04/02/2016	131.01	Put	Bond Future	3,492.7700	3.4928	3,467.7100	3.4677	(0.717)	0	0	0
2015/10/09	2038	04/02/2016	131.00	Put	Bond Future	3,482.7700	3.4828	3,457.7100	3.4577	(0.720)	0	0	0
2015/10/09	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2044	05/11/2015			Bond Future	8.8970	100.8911	8.8712	101.1536	(0.290)	0.0000	0.0000	17,516
2015/10/09	2044	05/11/2015	8.24	Put	Bond Future	7,067.9000	7.0679	6,805.4100	6.8054	(3.714)	0	0	0
2015/10/09	2044	05/11/2015	8.26	Put	Bond Future	6,840.3400	6.8403	6,577.8500	6.5778	(3.837)	0	0	0
2015/10/09	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2044	05/11/2015	8.25	Put	Bond Future	6,954.0100	6.9540	6,691.5200	6.6915	(3.775)	0	0	0
2015/10/09	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2044	04/02/2016			Bond Future	8.9488	98.1827	8.9224	98.4476	(0.294)	0.0000	0.0000	0
2015/10/09	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2044	04/02/2016	9.01	Call	Bond Future	611.3700	0.6114	876.2900	0.8763	43.332	0	0	0
2015/10/09	2044	04/02/2016	8.99	Call	Bond Future	412.4500	0.4124	677.3700	0.6774	64.231	0	0	0
2015/10/09	2044	04/02/2016	9.00	Call	Bond Future	512.0000	0.5120	776.9200	0.7769	51.742	0	0	0
2015/10/09	2044	05/05/2016	8.99	Put	Bond Future	22.3700	0.0224	0.0000	0.0000	(100.000)	0	0	0
2015/10/09	2044	05/05/2016			Bond Future	8.9923	99.9211	8.9652	100.1903	(0.300)	0.0000	0.0000	0
2015/10/09	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2044	05/05/2016	9.01	Call	Bond Future	176.1900	0.1762	445.3400	0.4453	152.761	0	0	0
2015/10/09	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	246.7800	0.2468	100.000	0	0	0
2015/10/09	2044	05/05/2016	9.00	Call	Bond Future	77.0000	0.0770	346.1500	0.3462	349.545	0	0	0
2015/10/09	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2046	05/11/2015			Bond Future	125.2610	125.2610	125.8350	125.8350	0.458	0.0000	0.0000	6,943
2015/10/09	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
2015/10/09	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2046	05/11/2015	132.99	Put	Bond Future	7,728.9800	7.7290	7,155.0400	7.1550	(7.426)	0	0	0
2015/10/09	2046	05/11/2015	133.01	Put	Bond Future	7,748.9800	7.7490	7,175.0400	7.1750	(7.407)	0	0	0
2015/10/09	2046	05/11/2015	133.00	Put	Bond Future	7,738.9800	7.7390	7,165.0400	7.1650	(7.416)	0	0	0
2015/10/09	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2046	04/02/2016			Bond Future	127.3493	127.3493	127.9306	127.9306	0.456	0.0000	0.0000	0
2015/10/09	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2046	04/02/2016	127.99	Put	Bond Future	640.6600	0.6407	59.3600	0.0594	(90.735)	0	0	0
2015/10/09	2046	04/02/2016	128.01	Put	Bond Future	660.6600	0.6607	79.3600	0.0794	(87.988)	0	0	0
2015/10/09	2046	04/02/2016	128.00	Put	Bond Future	650.6600	0.6507	69.3600	0.0694	(89.340)	0	0	0
2015/10/09	2050	05/11/2015			Bond Future	133.0075	133.0075	133.0362	133.0362	0.022	0.0000	0.0000	5,431
2015/10/09	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2050	05/11/2015	144.99	Put	Bond Future	11,982.5500	11.9826	11,953.8200	11.9538	(0.240)	0	0	0
2015/10/09	2050	05/11/2015	145.01	Put	Bond Future	12,002.5500	12.0026	11,973.8200	11.9738	(0.239)	0	0	0
2015/10/09	2050	05/11/2015	145.00	Put	Bond Future	11,992.5500	11.9926	11,963.8200	11.9638	(0.240)	0	0	0
2015/10/09	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2050	04/02/2016			Bond Future	133.6965	133.6965	133.7232	133.7232	0.020	0.0000	0.0000	0
2015/10/09	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2050	04/02/2016	137.99	Put	Bond Future	4,293.5100	4.2935	4,266.8400	4.2668	(0.621)	0	0	0
2015/10/09	2050	04/02/2016	138.01	Put	Bond Future	4,313.5100	4.3135	4,286.8400	4.2868	(0.618)	0	0	0
2015/10/09	2050	04/02/2016	138.00	Put	Bond Future	4,303.5100	4.3035	4,276.8400	4.2768	(0.620)	0	0	0
2015/10/09	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	AL37	05/11/2015			Index Future	468.4070	468.4070	469.1640	469.1640	0.162	0.0000	0.0000	3
2015/10/09	AL37	04/02/2016			Index Future	476.1770	476.1770	476.9390	476.9390	0.160	0.0000	0.0000	0
2015/10/09	AL7T	05/11/2015			Index Future	552.7520	552.7520	554.1580	554.1580	0.254	0.0000	0.0000	1
2015/10/09	AL7T	04/02/2016			Index Future	561.9220	561.9220	563.3410	563.3410	0.253	0.0000	0.0000	0
2015/10/09	ALBI	05/11/2015			Index Future	505.2380	505.2380	506.4410	506.4410	0.238	0.0000	0.0000	459
2015/10/09	ALBI	04/02/2016			Index Future	513.6190	513.6190	514.8330	514.8330	0.236	0.0000	0.0000	146
2015/10/09	ALBI	05/05/2016			Index Future	522.7030	522.7030	523.9360	523.9360	0.236	0.0000	0.0000	0
2015/10/09	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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2015/10/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C212	31/01/2022			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
2015/10/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/09	EL28	05/11/2015	126.99	Put	Bond Future	1,480.3500	1.4803	1,317.4900	1.3175	(11.001)	0	0	0
2015/10/09	EL28	05/11/2015			Bond Future	125.5097	125.5097	125.6725	125.6725	0.130	0.0000	0.0000	0
2015/10/09	EL28	05/11/2015	127.01	Put	Bond Future	1,500.3500	1.5003	1,337.4900	1.3375	(10.855)	0	0	0
2015/10/09	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	EL28	05/11/2015	127.00	Put	Bond Future	1,490.3500	1.4903	1,327.4900	1.3275	(10.928)	0	0	0
2015/10/09	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	EL28	04/02/2016	128.99	Put	Bond Future	1,387.8000	1.3878	1,224.3800	1.2244	(11.775)	0	0	0
2015/10/09	EL28	04/02/2016			Bond Future	127.6022	127.6022	127.7656	127.7656	0.128	0.0000	0.0000	0
2015/10/09	EL28	04/02/2016	129.01	Put	Bond Future	1,407.8000	1.4078	1,244.3800	1.2444	(11.608)	0	0	0
2015/10/09	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	EL28	04/02/2016	129.00	Put	Bond Future	1,397.8000	1.3978	1,234.3800	1.2344	(11.691)	0	0	0
2015/10/09	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	ES33	05/11/2015	9.00	Put	Bond Future	5,528.7200	5.5287	5,303.8300	5.3038	(4.068)	0	0	0
2015/10/09	ES33	05/11/2015			Bond Future	9.7324	82.4047	9.7012	82.6295	(0.321)	0.0000	0.0000	6,561
2015/10/09	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	ES33	05/11/2015	8.99	Put	Bond Future	5,608.0500	5.6080	5,383.1600	5.3832	(4.010)	0	0	0
2015/10/09	ES33	05/11/2015	9.01	Put	Bond Future	5,449.4900	5.4495	5,224.6000	5.2246	(4.127)	0	0	0
2015/10/09	ES33	04/02/2016	10.01	Call	Bond Future	1,336.1700	1.3362	1,563.3700	1.5634	17.004	0	0	0

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2015/10/09	ES33	04/02/2016			Bond Future	9.8187		83.7717	9.7867	83.9989	(0.326)	0.0000	0.0000	0
2015/10/09	ES33	04/02/2016	9.99	Call	Bond Future	1,198.0400		1.1980	1,425.2400	1.4252	18.964	0	0	0
2015/10/09	ES33	04/02/2016	10.00	Call	Bond Future	1,267.1500		1.2672	1,494.3500	1.4944	17.930	0	0	0
2015/10/09	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	ES33	05/05/2016	10.01	Call	Bond Future	810.2300		0.8102	1,041.0900	1.0411	28.493	0	0	0
2015/10/09	ES33	05/05/2016			Bond Future	9.8930		81.4635	9.8600	81.6944	(0.334)	0.0000	0.0000	0
2015/10/09	ES33	05/05/2016	9.99	Call	Bond Future	672.5900		0.6726	903.4500	0.9034	34.324	0	0	0
2015/10/09	ES33	05/05/2016	10.00	Call	Bond Future	741.4600		0.7415	972.3200	0.9723	31.136	0	0	0
2015/10/09	ES33	05/05/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	ES33	05/05/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	ES33	05/05/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GOVI	05/11/2015			GOVI	501.4380		501.4380	502.5670	502.5670	0.225	0.0000	0.0000	451
2015/10/09	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GOVI	05/11/2015	529.99	Put	GOVI	285,520.0000		28.5520	274,230.0000	27.4230	(3.954)	0	0	0
2015/10/09	GOVI	05/11/2015	530.01	Put	GOVI	285,720.0000		28.5720	274,430.0000	27.4430	(3.951)	0	0	0
2015/10/09	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GOVI	05/11/2015	530.00	Put	GOVI	285,620.0000		28.5620	274,330.0000	27.4330	(3.953)	0	0	0
2015/10/09	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GOVI	04/02/2016			GOVI	509.7570		509.7570	510.8950	510.8950	0.223	0.0000	0.0000	26
2015/10/09	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GOVI	04/02/2016	511.99	Put	GOVI	22,330.0000		2.2330	10,950.0000	1.0950	(50.963)	0	0	0
2015/10/09	GOVI	04/02/2016	512.01	Put	GOVI	22,530.0000		2.2530	11,150.0000	1.1150	(50.510)	0	0	0
2015/10/09	GOVI	04/02/2016	512.00	Put	GOVI	22,430.0000		2.2430	11,050.0000	1.1050	(50.736)	0	0	0
2015/10/09	GOVI	05/05/2016	518.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GOVI	05/05/2016			GOVI	518.7720		518.7720	519.9280	519.9280	0.223	0.0000	0.0000	0
2015/10/09	GOVI	05/05/2016	518.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GOVI	05/05/2016	518.01	Call	GOVI	7,620.0000		0.7620	19,180.0000	1.9180	151.706	0	0	0
2015/10/09	GOVI	05/05/2016	517.99	Call	GOVI	7,820.0000		0.7820	19,380.0000	1.9380	147.826	0	0	0
2015/10/09	GOVI	05/05/2016	518.00	Call	GOVI	7,720.0000		0.7720	19,280.0000	1.9280	149.741	0	0	0
2015/10/09	GOVI	05/05/2016	517.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/09	IGOV	05/11/2015			Index Future	231.6980		231.6980	231.9990	231.9990	0.130	0.0000	0.0000	971
2015/10/09	IGOV	04/02/2016			Index Future	235.5610		235.5610	235.8620	235.8620	0.128	0.0000	0.0000	82
2015/10/09	IGOV	05/05/2016			Index Future	239.7460		239.7460	240.0510	240.0510	0.127	0.0000	0.0000	0
2015/10/09	ILBI	05/11/2015			Index Future	628.8420		628.8420	629.6450	629.6450	0.128	0.0000	0.0000	0
2015/10/09	ILBI	04/02/2016			Index Future	639.5530		639.5530	640.3680	640.3680	0.127	0.0000	0.0000	163
2015/10/09	IS01	19/12/2016			Interest Rate Swap	99.7233		99.7233	99.6927	99.6927	(0.031)	0.0000	0.0000	0
2015/10/09	IS02	18/12/2017			Interest Rate Swap	99.6510		99.6510	99.6041	99.6041	(0.047)	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
2015/10/09	IS05	17/12/2020			Interest Rate Swap	98.7125	98.7125	98.5238	98.5238	(0.191)	0.0000	0.0000	0
2015/10/09	IS10	17/12/2025			Interest Rate Swap	99.9859	99.9859	99.6475	99.6475	(0.338)	0.0000	0.0000	0
2015/10/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/09	JBAF	21/10/2015			Jibar Tradeable Future	6.3200	93.6800	6.3100	93.6900	(0.158)	0.0000	0.0000	0
2015/10/09	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3400	93.6600	(0.471)	0.0000	0.0000	0
2015/10/09	JBAF	15/12/2015			Jibar Tradeable Future	6.4300	93.5700	6.3900	93.6100	(0.622)	0.0000	0.0000	0
2015/10/09	JBAF	20/01/2016			Jibar Tradeable Future	6.5000	93.5000	6.4500	93.5500	(0.769)	0.0000	0.0000	0
2015/10/09	JBAF	17/02/2016			Jibar Tradeable Future	6.5800	93.4200	6.5200	93.4800	(0.912)	0.0000	0.0000	2,000
2015/10/09	JBAF	16/03/2016			Jibar Tradeable Future	6.6500	93.3500	6.5600	93.4400	(1.353)	0.0000	0.0000	0
2015/10/09	JBAF	15/06/2016			Jibar Tradeable Future	6.8900	93.1100	6.7600	93.2400	(1.887)	0.0000	0.0000	0
2015/10/09	JBAF	21/09/2016			Jibar Tradeable Future	7.1400	92.8600	6.9900	93.0100	(2.101)	0.0000	0.0000	0
2015/10/09	JBAF	21/12/2016			Jibar Tradeable Future	7.2700	92.7300	7.1400	92.8600	(1.788)	0.0000	0.0000	0
2015/10/09	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.2800	92.7200	(2.151)	0.0000	0.0000	0
2015/10/09	JBAF	21/06/2017			Jibar Tradeable Future	7.5900	92.4100	7.4300	92.5700	(2.108)	0.0000	0.0000	0
2015/10/09	JBAF	20/09/2017			Jibar Tradeable Future	7.7200	92.2800	7.5600	92.4400	(2.073)	0.0000	0.0000	0
2015/10/09	R023	05/11/2015			Bond Future	8.0520	99.8582	8.0158	100.0536	(0.450)	0.0000	0.0000	14,033
2015/10/09	R023	05/11/2015	7.99	Put	Bond Future	973.0200	0.9730	852.4900	0.8525	(12.387)	0	0	0
2015/10/09	R023	05/11/2015	8.01	Put	Bond Future	913.2200	0.9132	796.8700	0.7969	(12.741)	0	0	0
2015/10/09	R023	05/11/2015	7.99	Call	Bond Future	638.0400	0.6380	713.0100	0.7130	11.750	0	0	0
2015/10/09	R023	05/11/2015	8.00	Put	Bond Future	942.7700	0.9428	824.3200	0.8243	(12.564)	0	0	0
2015/10/09	R023	05/11/2015	8.00	Call	Bond Future	661.8800	0.6619	738.9300	0.7389	11.641	0	0	0
2015/10/09	R023	05/11/2015	8.01	Call	Bond Future	686.3900	0.6864	765.5400	0.7655	11.531	0	0	0
2015/10/09	R023	04/02/2016	8.01	Put	Bond Future	1,834.9400	1.8349	1,721.9700	1.7220	(6.157)	0	0	0
2015/10/09	R023	04/02/2016			Bond Future	8.1179	101.5147	8.0802	101.7117	(0.464)	0.0000	0.0000	1,050
2015/10/09	R023	04/02/2016	8.00	Put	Bond Future	1,864.4200	1.8644	1,750.3900	1.7504	(6.116)	0	0	0
2015/10/09	R023	04/02/2016	8.01	Call	Bond Future	1,269.0900	1.2691	1,353.1100	1.3531	6.620	0	0	0
2015/10/09	R023	04/02/2016	7.99	Call	Bond Future	1,222.7800	1.2228	1,304.6700	1.3047	6.697	0	0	0
2015/10/09	R023	04/02/2016	8.00	Call	Bond Future	1,245.9100	1.2459	1,328.8700	1.3289	6.659	0	0	0
2015/10/09	R023	04/02/2016	7.99	Put	Bond Future	1,893.9900	1.8940	1,778.8900	1.7789	(6.077)	0	0	0
2015/10/09	R023	05/05/2016			Bond Future	8.1597	99.3823	8.1203	99.5824	(0.482)	0.0000	0.0000	0
2015/10/09	R023	05/05/2016	8.24	Put	Bond Future	1,890.5600	1.8906	1,795.3900	1.7954	(5.034)	0	0	0
2015/10/09	R023	05/05/2016	8.26	Put	Bond Future	1,844.6200	1.8446	1,750.9900	1.7510	(5.076)	0	0	0
2015/10/09	R023	05/05/2016	8.24	Call	Bond Future	2,297.4100	2.2974	2,402.2800	2.4023	4.565	0	0	0
2015/10/09	R023	05/05/2016	8.25	Put	Bond Future	1,867.3400	1.8673	1,772.9400	1.7729	(5.055)	0	0	0
2015/10/09	R023	05/05/2016	8.25	Call	Bond Future	2,324.6900	2.3247	2,430.3300	2.4303	4.544	0	0	0
2015/10/09	R023	05/05/2016	8.26	Call	Bond Future	2,352.4400	2.3524	2,458.8500	2.4588	4.523	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
2015/10/09	R186	05/11/2015	7.75	Put	Bond Future	4,043.0800	4.0431	3,739.6900	3.7397	(7.504)	0	0	0
2015/10/09	R186	05/11/2015	8.24	Call	Bond Future	1,243.4800	1.2435	1,398.9500	1.3990	12.503	0	0	0
2015/10/09	R186	05/11/2015	8.25	Put	Bond Future	1,116.9600	1.1170	947.4000	0.9474	(15.180)	0	0	8,650
2015/10/09	R186	05/11/2015	8.45	Call	Bond Future	2,271.5100	2.2715	2,497.7900	2.4978	9.962	0	0	200
2015/10/09	R186	05/11/2015	8.75	Call	Bond Future	4,183.8400	4.1838	4,478.6000	4.4786	7.045	0	0	0
2015/10/09	R186	05/11/2015	8.85	Put	Bond Future	72.8500	0.0729	51.5600	0.0516	(29.224)	0	0	2,283
2015/10/09	R186	05/11/2015			Bond Future	8.2289	120.3891	8.1878	120.7177	(0.500)	0.0000	0.0000	32,663
2015/10/09	R186	05/11/2015	8.00	Put	Bond Future	2,339.5900	2.3396	2,088.0100	2.0880	(10.753)	0	0	0
2015/10/09	R186	05/11/2015	9.00	Put	Bond Future	29.5000	0.0295	19.7300	0.0197	(33.119)	0	0	2,600
2015/10/09	R186	05/11/2015	8.22	Call	Bond Future	1,163.4100	1.1634	1,311.8200	1.3118	12.756	0	0	0
2015/10/09	R186	05/11/2015	8.24	Put	Bond Future	1,155.3000	1.1553	982.2000	0.9822	(14.983)	0	0	0
2015/10/09	R186	05/11/2015	8.35	Put	Bond Future	781.3400	0.7813	646.6500	0.6467	(17.238)	0	0	9,430
2015/10/09	R186	05/11/2015	8.26	Put	Bond Future	1,079.5000	1.0795	913.4700	0.9135	(15.380)	0	0	0
2015/10/09	R186	05/11/2015	8.50	Put	Bond Future	425.5300	0.4255	337.9200	0.3379	(20.588)	0	0	4,666
2015/10/09	R186	05/11/2015	8.55	Put	Bond Future	340.7300	0.3407	266.5800	0.2666	(21.762)	0	0	4,667
2015/10/09	R186	05/11/2015	7.73	Call	Bond Future	120.2500	0.1203	142.8300	0.1428	18.778	0	0	169
2015/10/09	R186	05/11/2015	7.86	Call	Bond Future	250.6500	0.2507	294.0600	0.2941	17.319	0	0	674
2015/10/09	R186	05/11/2015	8.35	Call	Bond Future	1,741.6000	1.7416	1,935.4800	1.9355	11.132	0	0	843
2015/10/09	R186	05/11/2015	8.00	Call	Bond Future	493.6400	0.4936	570.6300	0.5706	15.596	0	0	200
2015/10/09	R186	05/11/2015	8.45	Put	Bond Future	526.1800	0.5262	423.8900	0.4239	(19.440)	0	0	6,308
2015/10/09	R186	05/11/2015	8.75	Put	Bond Future	126.6900	0.1267	92.8800	0.0929	(26.687)	0	0	10,200
2015/10/09	R186	05/11/2015	8.85	Call	Bond Future	4,886.4000	4.8864	5,193.6800	5.1937	6.288	0	0	0
2015/10/09	R186	05/11/2015	9.00	Call	Bond Future	5,964.5900	5.9646	6,283.3900	6.2834	5.345	0	0	0
2015/10/09	R186	05/11/2015	7.73	Put	Bond Future	4,194.7400	4.1947	3,888.7500	3.8888	(7.295)	0	0	0
2015/10/09	R186	05/11/2015	7.75	Call	Bond Future	135.6100	0.1356	160.7900	0.1608	18.568	0	0	1,200
2015/10/09	R186	05/11/2015	7.86	Put	Bond Future	3,245.0900	3.2451	2,959.9300	2.9599	(8.787)	0	0	0
2015/10/09	R186	05/11/2015	8.25	Call	Bond Future	1,284.7900	1.2848	1,443.8000	1.4438	12.376	0	0	0
2015/10/09	R186	05/11/2015	8.22	Put	Bond Future	1,234.7500	1.2347	1,054.5900	1.0546	(14.591)	0	0	1,090
2015/10/09	R186	05/11/2015	8.26	Call	Bond Future	1,326.9100	1.3269	1,489.4500	1.4894	12.250	0	0	0
2015/10/09	R186	05/11/2015	8.50	Call	Bond Future	2,560.6600	2.5607	2,801.6200	2.8016	9.410	0	0	650
2015/10/09	R186	05/11/2015	8.55	Call	Bond Future	2,863.8500	2.8638	3,118.2700	3.1183	8.884	0	0	0
2015/10/09	R186	04/02/2016	7.50	Call	Bond Future	445.0400	0.4450	491.1200	0.4911	10.354	0	0	0
2015/10/09	R186	04/02/2016			Bond Future	8.2839	117.0887	8.2415	117.4206	(0.512)	0.0000	0.0000	5,365
2015/10/09	R186	04/02/2016	8.75	Call	Bond Future	4,598.7100	4.5987	4,836.1100	4.8361	5.162	0	0	0
2015/10/09	R186	04/02/2016	7.51	Call	Bond Future	457.3200	0.4573	504.4400	0.5044	10.304	0	0	0
2015/10/09	R186	04/02/2016	7.49	Call	Bond Future	433.4800	0.4335	478.5700	0.4786	10.402	0	0	0
2015/10/09	R186	04/02/2016	7.50	Put	Bond Future	6,795.7800	6.7958	6,509.9600	6.5100	(4.206)	0	0	0
2015/10/09	R186	04/02/2016	7.49	Put	Bond Future	6,868.2400	6.8682	6,581.4300	6.5814	(4.176)	0	0	0
2015/10/09	R186	04/02/2016	8.75	Put	Bond Future	1,033.8300	1.0338	939.3300	0.9393	(9.141)	0	0	6,700
2015/10/09	R186	04/02/2016	7.51	Put	Bond Future	6,724.1200	6.7241	6,439.3400	6.4393	(4.235)	0	0	0
2015/10/09	R186	05/05/2016			Bond Future	8.3249	119.1609	8.2810	119.4981	(0.528)	0.0000	0.0000	0
2015/10/09	R186	05/05/2016	8.34	Call	Bond Future	3,290.2600	3.2903	3,460.4500	3.4605	5.173	0	0	0
2015/10/09	R186	05/05/2016	8.35	Call	Bond Future	3,329.4600	3.3295	3,500.9300	3.5009	5.150	0	0	0
2015/10/09	R186	05/05/2016	8.33	Call	Bond Future	3,250.9500	3.2510	3,419.8800	3.4199	5.196	0	0	0
2015/10/09	R186	05/05/2016	8.35	Put	Bond Future	3,137.6800	3.1377	2,971.9000	2.9719	(5.284)	0	0	0
2015/10/09	R186	05/05/2016	7.56	Put	Bond Future	7,117.7800	7.1178	6,856.3900	6.8564	(3.672)	0	0	0
2015/10/09	R186	05/05/2016	8.34	Put	Bond Future	3,174.9300	3.1749	3,007.8700	3.0079	(5.262)	0	0	0

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2015/10/09	R186	05/05/2016	7.56	Call	Bond Future	1,052.4900	1.0525	1,128.3500	1.1283	7.208	0	0	0
2015/10/09	R186	05/05/2016	8.33	Put	Bond Future	3,212.1300	3.2121	3,043.8100	3.0438	(5.240)	0	0	0
2015/10/09	R186	04/08/2016	8.51	Put	Bond Future	3,276.1900	3.2762	3,123.0300	3.1230	(4.675)	0	0	0
2015/10/09	R186	04/08/2016			Bond Future	8.3654	116.0161	8.3201	116.3565	(0.541)	0.0000	0.0000	0
2015/10/09	R186	04/08/2016	8.50	Put	Bond Future	3,309.5700	3.3096	3,155.3500	3.1554	(4.660)	0	0	0
2015/10/09	R186	04/08/2016	8.51	Call	Bond Future	4,354.2400	4.3542	4,541.5200	4.5415	4.301	0	0	0
2015/10/09	R186	04/08/2016	8.49	Call	Bond Future	4,273.3700	4.2734	4,458.5400	4.4585	4.333	0	0	0
2015/10/09	R186	04/08/2016	8.50	Call	Bond Future	4,313.5000	4.3135	4,499.7200	4.4997	4.317	0	0	0
2015/10/09	R186	04/08/2016	8.49	Put	Bond Future	3,343.6200	3.3436	3,188.3500	3.1883	(4.644)	0	0	0
2015/10/09	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R197	05/11/2015			Bond Future	294.2034	294.2034	294.2642	294.2642	0.021	0.0000	0.0000	927
2015/10/09	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R197	05/11/2015	294.99	Put	Bond Future	786.5600	0.7866	725.8300	0.7258	(7.721)	0	0	0
2015/10/09	R197	05/11/2015	295.01	Put	Bond Future	806.5600	0.8066	745.8300	0.7458	(7.530)	0	0	0
2015/10/09	R197	05/11/2015	295.00	Put	Bond Future	796.5600	0.7966	735.8300	0.7358	(7.624)	0	0	0
2015/10/09	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R197	04/02/2016			Bond Future	292.7540	292.7540	292.8106	292.8106	0.019	0.0000	0.0000	0
2015/10/09	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R197	04/02/2016	296.99	Put	Bond Future	4,235.9800	4.2360	4,179.3800	4.1794	(1.336)	0	0	0
2015/10/09	R197	04/02/2016	297.01	Put	Bond Future	4,255.9800	4.2560	4,199.3800	4.1994	(1.330)	0	0	0
2015/10/09	R197	04/02/2016	297.00	Put	Bond Future	4,245.9800	4.2460	4,189.3800	4.1894	(1.333)	0	0	0
2015/10/09	R202	05/11/2015			Bond Future	239.4902	239.4902	240.3749	240.3749	0.369	0.0000	0.0000	53,917
2015/10/09	R202	05/11/2015	245.99	Put	Bond Future	6,499.7600	6.4998	5,615.1400	5.6151	(13.610)	0	0	0
2015/10/09	R202	05/11/2015	246.01	Put	Bond Future	6,519.7600	6.5198	5,635.1400	5.6351	(13.568)	0	0	0
2015/10/09	R202	05/11/2015	246.00	Put	Bond Future	6,509.7600	6.5098	5,625.1400	5.6251	(13.589)	0	0	0
2015/10/09	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R202	04/02/2016			Bond Future	240.1081	240.1081	241.0029	241.0029	0.373	0.0000	0.0000	0
2015/10/09	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R202	04/02/2016	239.99	Call	Bond Future	118.1500	0.1181	1,012.9400	1.0129	757.334	0	0	0
2015/10/09	R202	04/02/2016	240.00	Call	Bond Future	108.1500	0.1081	1,002.9400	1.0029	827.360	0	0	0
2015/10/09	R202	04/02/2016	240.01	Call	Bond Future	98.1500	0.0981	992.9400	0.9929	911.656	0	0	0
2015/10/09	R203	05/11/2015	5.99	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/09	R203	05/11/2015	6.00	Put	Bond Future	1,817.0200	1.8170	1,743.4800	1.7435	(4.047)	0	0	0
2015/10/09	R203	05/11/2015			Bond Future	7.0391	103.3166	6.9966	103.3901	(0.604)	0.0000	0.0000	15,930
2015/10/09	R203	05/11/2015	6.00	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2015/10/09	R203	05/11/2015	6.01	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2015/10/09	R203	05/11/2015	5.99	Put	Bond Future	1,834.7100	1.8347	1,761.1600	1.7612	(4.009)	0	0	0
2015/10/09	R203	05/11/2015	6.01	Put	Bond Future	1,799.3300	1.7993	1,725.7900	1.7258	(4.087)	0	0	0
2015/10/09	R203	04/02/2016	7.25	Put	Bond Future	177.9400	0.1779	151.3200	0.1513	(14.960)	0	0	0

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2015/10/09	R203	04/02/2016	7.26	Put	Bond Future	172.6500	0.1727	146.6100	0.1466	(15.083)	0	0	0
2015/10/09	R203	04/02/2016			Bond Future	7.0979	105.0306	7.0495	105.1035	(0.683)	0.0000	0.0000	0
2015/10/09	R203	04/02/2016	7.26	Call	Bond Future	415.8300	0.4158	462.7000	0.4627	11.271	0	0	0
2015/10/09	R203	04/02/2016	7.24	Call	Bond Future	396.5700	0.3966	442.2800	0.4423	11.526	0	0	0
2015/10/09	R203	04/02/2016	7.25	Call	Bond Future	406.1400	0.4061	452.4300	0.4524	11.398	0	0	0
2015/10/09	R203	04/02/2016	7.24	Put	Bond Future	183.3600	0.1834	156.1600	0.1562	(14.834)	0	0	0
2015/10/09	R203	05/05/2016	7.25	Put	Bond Future	334.7700	0.3348	303.8500	0.3039	(9.236)	0	0	0
2015/10/09	R203	05/05/2016			Bond Future	7.0801	102.7194	7.0225	102.7931	(0.813)	0.0000	0.0000	0
2015/10/09	R203	05/05/2016	7.26	Call	Bond Future	559.8200	0.5598	602.9500	0.6030	7.704	0	0	0
2015/10/09	R203	05/05/2016	7.24	Call	Bond Future	544.1900	0.5442	586.6600	0.5867	7.804	0	0	0
2015/10/09	R203	05/05/2016	7.25	Call	Bond Future	551.8300	0.5518	594.6300	0.5946	7.756	0	0	0
2015/10/09	R203	05/05/2016	7.24	Put	Bond Future	339.8900	0.3399	308.6400	0.3086	(9.194)	0	0	0
2015/10/09	R203	05/05/2016	7.26	Put	Bond Future	330.0100	0.3300	299.4200	0.2994	(9.269)	0	0	0
2015/10/09	R204	05/11/2015			Bond Future	7.4147	104.6916	7.3727	104.8075	(0.565)	0.0000	0.0000	24,711
2015/10/09	R204	05/11/2015	6.25	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2015/10/09	R204	05/11/2015	6.24	Put	Bond Future	3,310.7000	3.3107	3,194.7800	3.1948	(3.501)	0	0	0
2015/10/09	R204	05/11/2015	6.26	Put	Bond Future	3,253.2300	3.2532	3,137.3100	3.1373	(3.563)	0	0	0
2015/10/09	R204	05/11/2015	6.25	Put	Bond Future	3,281.9700	3.2820	3,166.0400	3.1660	(3.532)	0	0	0
2015/10/09	R204	05/11/2015	6.26	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2015/10/09	R204	05/11/2015	6.24	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2015/10/09	R204	04/02/2016	7.50	Call	Bond Future	618.1500	0.6181	677.2500	0.6772	9.561	0	0	0
2015/10/09	R204	04/02/2016			Bond Future	7.4818	102.3920	7.4365	102.5081	(0.606)	0.0000	0.0000	0
2015/10/09	R204	04/02/2016	7.51	Call	Bond Future	631.7300	0.6317	691.6200	0.6916	9.480	0	0	0
2015/10/09	R204	04/02/2016	7.49	Put	Bond Future	584.0600	0.5841	526.3400	0.5263	(9.883)	0	0	0
2015/10/09	R204	04/02/2016	7.51	Put	Bond Future	559.6900	0.5597	503.5500	0.5035	(10.031)	0	0	0
2015/10/09	R204	04/02/2016	7.49	Call	Bond Future	604.9800	0.6050	663.2900	0.6633	9.638	0	0	0
2015/10/09	R204	04/02/2016	7.50	Put	Bond Future	571.6700	0.5717	514.7400	0.5147	(9.959)	0	0	0
2015/10/09	R204	05/05/2016	7.75	Call	Bond Future	1,179.0100	1.1790	1,249.2100	1.2492	5.954	0	0	0
2015/10/09	R204	05/05/2016			Bond Future	7.5138	104.2040	7.4638	104.3216	(0.665)	0.0000	0.0000	0
2015/10/09	R204	05/05/2016	7.76	Call	Bond Future	1,193.5800	1.1936	1,264.2600	1.2643	5.922	0	0	0
2015/10/09	R204	05/05/2016	7.74	Put	Bond Future	633.9500	0.6340	586.1200	0.5861	(7.545)	0	0	0
2015/10/09	R204	05/05/2016	7.76	Put	Bond Future	616.2800	0.6163	569.4000	0.5694	(7.607)	0	0	0
2015/10/09	R204	05/05/2016	7.74	Call	Bond Future	1,164.5200	1.1645	1,234.2500	1.2342	5.988	0	0	0
2015/10/09	R204	05/05/2016	7.75	Put	Bond Future	625.0700	0.6251	577.7100	0.5777	(7.577)	0	0	0
2015/10/09	R207	05/11/2015	7.76	Call	Bond Future	633.8500	0.6338	725.6700	0.7257	14.486	0	0	0
2015/10/09	R207	05/11/2015			Bond Future	7.6837	100.7834	7.6369	100.9466	(0.608)	0.0000	0.0000	40,921
2015/10/09	R207	05/11/2015	7.74	Call	Bond Future	593.6200	0.5936	681.7300	0.6817	14.843	0	0	0
2015/10/09	R207	05/11/2015	7.50	Call	Bond Future	230.6300	0.2306	275.5200	0.2755	19.464	0	0	19
2015/10/09	R207	05/11/2015	7.75	Call	Bond Future	613.5500	0.6135	703.5200	0.7035	14.664	0	0	0
2015/10/09	R207	05/11/2015	7.43	Call	Bond Future	164.5900	0.1646	198.9500	0.1989	20.876	0	0	53
2015/10/09	R207	05/11/2015	7.74	Put	Bond Future	397.4400	0.3974	322.4000	0.3224	(18.881)	0	0	0
2015/10/09	R207	05/11/2015	7.43	Put	Bond Future	1,053.9900	1.0540	925.2000	0.9252	(12.219)	0	0	0
2015/10/09	R207	05/11/2015	7.76	Put	Bond Future	368.1300	0.3681	296.8000	0.2968	(19.376)	0	0	0
2015/10/09	R207	05/11/2015	7.50	Put	Bond Future	873.6300	0.8736	755.3700	0.7554	(13.537)	0	0	0
2015/10/09	R207	05/11/2015	7.75	Put	Bond Future	382.5900	0.3826	309.4100	0.3094	(19.128)	0	0	0
2015/10/09	R207	04/02/2016	7.49	Put	Bond Future	1,343.2200	1.3432	1,234.4200	1.2344	(8.100)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/09	R207	04/02/2016	7.27	Put	Bond Future	1,871.9600	1.8720	1,743.7200	1.7437	(6.851)	0	0	0
2015/10/09	R207	04/02/2016			Bond Future	7.7527	98.8139	7.7030	98.9780	(0.641)	0.0000	0.0000	0
2015/10/09	R207	04/02/2016	7.51	Put	Bond Future	1,300.0800	1.3001	1,193.2200	1.1932	(8.219)	0	0	0
2015/10/09	R207	04/02/2016	7.27	Call	Bond Future	262.9100	0.2629	298.7400	0.2987	13.628	0	0	43
2015/10/09	R207	04/02/2016	7.50	Call	Bond Future	483.1500	0.4831	539.3900	0.5394	11.640	0	0	19
2015/10/09	R207	04/02/2016	7.51	Call	Bond Future	495.0300	0.4950	552.2400	0.5522	11.557	0	0	0
2015/10/09	R207	04/02/2016	7.49	Call	Bond Future	471.4700	0.4715	526.7400	0.5267	11.723	0	0	0
2015/10/09	R207	04/02/2016	7.50	Put	Bond Future	1,321.5400	1.3215	1,213.7100	1.2137	(8.159)	0	0	0
2015/10/09	R207	05/05/2016	7.86	Put	Bond Future	1,120.9500	1.1209	1,041.7000	1.0417	(7.070)	0	0	0
2015/10/09	R207	05/05/2016			Bond Future	7.8002	100.5629	7.7468	100.7294	(0.684)	0.0000	0.0000	0
2015/10/09	R207	05/05/2016	7.85	Put	Bond Future	1,135.3800	1.1354	1,055.4500	1.0555	(7.040)	0	0	0
2015/10/09	R207	05/05/2016	7.56	Put	Bond Future	1,611.1500	1.6112	1,511.3800	1.5114	(6.192)	0	0	0
2015/10/09	R207	05/05/2016	7.84	Put	Bond Future	1,149.9500	1.1500	1,069.3400	1.0693	(7.010)	0	0	0
2015/10/09	R207	05/05/2016	7.56	Call	Bond Future	859.3600	0.8594	926.1100	0.9261	7.767	0	0	43
2015/10/09	R207	05/05/2016	7.85	Call	Bond Future	1,290.5300	1.2905	1,377.1200	1.3771	6.710	0	0	0
2015/10/09	R207	05/05/2016	7.86	Call	Bond Future	1,307.1900	1.3072	1,394.4600	1.3945	6.676	0	0	0
2015/10/09	R207	05/05/2016	7.84	Call	Bond Future	1,273.9900	1.2740	1,359.9000	1.3599	6.743	0	0	0
2015/10/09	R207	04/08/2016			Bond Future	7.8469	98.7392	7.7898	98.9062	(0.727)	0.0000	0.0000	0
2015/10/09	R207	04/08/2016	7.99	Put	Bond Future	1,153.5400	1.1535	1,078.7300	1.0787	(6.485)	0	0	0
2015/10/09	R207	04/08/2016	8.01	Put	Bond Future	1,128.5100	1.1285	1,054.8400	1.0548	(6.528)	0	0	0
2015/10/09	R207	04/08/2016	8.00	Put	Bond Future	1,140.9800	1.1410	1,066.7400	1.0667	(6.507)	0	0	0
2015/10/09	R207	04/08/2016	8.01	Call	Bond Future	1,604.2900	1.6043	1,697.6800	1.6977	5.821	0	0	0
2015/10/09	R207	04/08/2016	7.99	Call	Bond Future	1,571.1400	1.5711	1,663.3900	1.6634	5.872	0	0	0
2015/10/09	R207	04/08/2016	8.00	Call	Bond Future	1,587.6700	1.5877	1,680.4900	1.6805	5.846	0	0	0
2015/10/09	R208	05/11/2015			Bond Future	7.8320	96.0624	7.7855	96.2582	(0.594)	0.0000	0.0000	40,181
2015/10/09	R208	05/11/2015	7.74	Put	Bond Future	810.1700	0.8102	687.2200	0.6872	(15.176)	0	0	0
2015/10/09	R208	05/11/2015	8.48	Call	Bond Future	2,702.6200	2.7026	2,889.9000	2.8899	6.930	0	0	0
2015/10/09	R208	05/11/2015	7.75	Call	Bond Future	439.7000	0.4397	514.6000	0.5146	17.034	0	0	0
2015/10/09	R208	05/11/2015	7.76	Call	Bond Future	457.2700	0.4573	534.3200	0.5343	16.850	0	0	0
2015/10/09	R208	05/11/2015	7.74	Call	Bond Future	422.5900	0.4226	495.3600	0.4954	17.220	0	0	0
2015/10/09	R208	05/11/2015	8.48	Put	Bond Future	24.3000	0.0243	15.8600	0.0159	(34.733)	0	0	2,200
2015/10/09	R208	05/11/2015	7.76	Put	Bond Future	760.3900	0.7604	641.7200	0.6417	(15.606)	0	0	0
2015/10/09	R208	05/11/2015	7.75	Put	Bond Future	785.0400	0.7850	664.2200	0.6642	(15.390)	0	0	0
2015/10/09	R208	04/02/2016			Bond Future	7.8960	97.6560	7.8472	97.8533	(0.618)	0.0000	0.0000	0
2015/10/09	R208	04/02/2016	7.74	Put	Bond Future	1,446.9300	1.4469	1,329.6700	1.3297	(8.104)	0	0	0
2015/10/09	R208	04/02/2016	7.76	Put	Bond Future	1,399.7700	1.3998	1,284.7800	1.2848	(8.215)	0	0	0
2015/10/09	R208	04/02/2016	7.75	Put	Bond Future	1,423.2300	1.4232	1,307.1000	1.3071	(8.160)	0	0	0
2015/10/09	R208	04/02/2016	7.76	Call	Bond Future	848.7500	0.8488	931.0800	0.9311	9.700	0	0	0
2015/10/09	R208	04/02/2016	7.74	Call	Bond Future	814.5400	0.8145	894.6000	0.8946	9.829	0	0	0
2015/10/09	R208	04/02/2016	7.75	Call	Bond Future	831.5400	0.8315	912.7300	0.9127	9.764	0	0	0
2015/10/09	R208	05/05/2016	7.99	Call	Bond Future	1,637.0700	1.6371	1,741.3200	1.7413	6.368	0	0	0
2015/10/09	R208	05/05/2016	8.00	Put	Bond Future	1,422.9400	1.4229	1,327.6500	1.3276	(6.697)	0	0	0
2015/10/09	R208	05/05/2016			Bond Future	7.9394	95.9826	7.8877	96.1829	(0.651)	0.0000	0.0000	0
2015/10/09	R208	05/05/2016	8.00	Call	Bond Future	1,657.5100	1.6575	1,762.5700	1.7626	6.338	0	0	0
2015/10/09	R208	05/05/2016	8.01	Call	Bond Future	1,678.3900	1.6784	1,784.2500	1.7843	6.307	0	0	0
2015/10/09	R208	05/05/2016	7.99	Put	Bond Future	1,441.1300	1.4411	1,345.0300	1.3450	(6.668)	0	0	0
2015/10/09	R208	05/05/2016	8.01	Put	Bond Future	1,405.2000	1.4052	1,310.7100	1.3107	(6.724)	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
2015/10/09	R209	05/11/2015	7.99	Put	Bond Future	6,560.5200	6.5605	6,325.7800	6.3258	(3.578)	0	0	0
2015/10/09	R209	05/11/2015	9.25	Call	Bond Future	3,604.9600	3.6050	3,801.5600	3.8016	5.454	0	0	0
2015/10/09	R209	05/11/2015			Bond Future	8.7917	76.7810	8.7609	77.0179	(0.351)	0.0000	0.0000	24,850
2015/10/09	R209	05/11/2015	8.01	Put	Bond Future	6,390.6400	6.3906	6,156.2600	6.1563	(3.668)	0	0	0
2015/10/09	R209	05/11/2015	9.16	Put	Bond Future	315.9400	0.3159	261.4300	0.2614	(17.253)	0	0	0
2015/10/09	R209	05/11/2015	7.99	Call	Bond Future	20.6400	0.0206	22.7700	0.0228	10.320	0	0	0
2015/10/09	R209	05/11/2015	8.00	Put	Bond Future	6,475.4500	6.4754	6,240.8900	6.2409	(3.622)	0	0	0
2015/10/09	R209	05/11/2015	9.25	Put	Bond Future	211.8300	0.2118	171.5600	0.1716	(19.011)	0	0	900
2015/10/09	R209	05/11/2015	8.50	Put	Bond Future	2,702.3800	2.7024	2,506.5400	2.5065	(7.247)	0	0	0
2015/10/09	R209	05/11/2015	9.00	Put	Bond Future	602.2000	0.6022	515.9400	0.5159	(14.324)	0	0	500
2015/10/09	R209	05/11/2015	8.00	Call	Bond Future	22.2400	0.0222	24.5500	0.0246	10.387	0	0	0
2015/10/09	R209	05/11/2015	8.01	Call	Bond Future	23.9600	0.0240	26.4500	0.0265	10.392	0	0	0
2015/10/09	R209	05/11/2015	9.16	Call	Bond Future	3,061.1800	3.0612	3,243.5400	3.2435	5.957	0	0	0
2015/10/09	R209	05/11/2015	8.50	Call	Bond Future	415.6700	0.4157	456.7000	0.4567	9.871	0	0	900
2015/10/09	R209	05/11/2015	9.00	Call	Bond Future	2,173.6100	2.1736	2,324.2200	2.3242	6.929	0	0	0
2015/10/09	R209	04/02/2016	8.74	Call	Bond Future	2,161.6400	2.1616	2,264.5800	2.2646	4.762	0	0	0
2015/10/09	R209	04/02/2016	8.75	Put	Bond Future	2,902.5500	2.9025	2,767.2800	2.7673	(4.660)	0	0	0
2015/10/09	R209	04/02/2016			Bond Future	8.8425	78.0548	8.8110	78.2942	(0.356)	0.0000	0.0000	400
2015/10/09	R209	04/02/2016	8.75	Call	Bond Future	2,196.1900	2.1962	2,300.2800	2.3003	4.740	0	0	0
2015/10/09	R209	04/02/2016	8.76	Call	Bond Future	2,231.0600	2.2311	2,336.3000	2.3363	4.717	0	0	0
2015/10/09	R209	04/02/2016	9.52	Put	Bond Future	796.9800	0.7970	740.8600	0.7409	(7.042)	0	0	2,200
2015/10/09	R209	04/02/2016	8.74	Put	Bond Future	2,944.9800	2.9450	2,808.5600	2.8086	(4.632)	0	0	0
2015/10/09	R209	04/02/2016	8.76	Put	Bond Future	2,860.5500	2.8606	2,726.4300	2.7264	(4.689)	0	0	0
2015/10/09	R209	04/02/2016	9.52	Call	Bond Future	5,683.1900	5.6832	5,866.4300	5.8664	3.224	0	0	0
2015/10/09	R209	05/05/2016			Bond Future	8.8837	76.2866	8.8514	76.5299	(0.363)	0.0000	0.0000	0
2015/10/09	R209	05/05/2016	9.00	Call	Bond Future	3,798.3000	3.7983	3,928.7500	3.9288	3.434	0	0	0
2015/10/09	R209	05/05/2016	8.99	Put	Bond Future	2,966.2300	2.9662	2,852.5100	2.8525	(3.834)	0	0	0
2015/10/09	R209	05/05/2016	9.01	Put	Bond Future	2,897.9100	2.8979	2,785.9000	2.7859	(3.865)	0	0	0
2015/10/09	R209	05/05/2016	9.00	Put	Bond Future	2,931.6900	2.9317	2,818.8200	2.8188	(3.850)	0	0	0
2015/10/09	R209	05/05/2016	9.01	Call	Bond Future	3,838.3400	3.8383	3,969.6500	3.9696	3.421	0	0	0
2015/10/09	R209	05/05/2016	8.99	Call	Bond Future	3,758.9100	3.7589	3,888.5100	3.8885	3.448	0	0	0
2015/10/09	R210	05/11/2015			Bond Future	179.7087	179.7087	179.9384	179.9384	0.128	0.0000	0.0000	2,894
2015/10/09	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R210	05/11/2015	181.99	Put	Bond Future	2,281.3100	2.2813	2,051.5600	2.0516	(10.071)	0	0	0
2015/10/09	R210	05/11/2015	182.01	Put	Bond Future	2,301.3100	2.3013	2,071.5600	2.0716	(9.983)	0	0	0
2015/10/09	R210	05/11/2015	182.00	Put	Bond Future	2,291.3100	2.2913	2,061.5600	2.0616	(10.027)	0	0	0
2015/10/09	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R210	04/02/2016	184.99	Put	Bond Future	2,285.2900	2.2853	2,054.6900	2.0547	(10.091)	0	0	0
2015/10/09	R210	04/02/2016			Bond Future	182.7047	182.7047	182.9353	182.9353	0.126	0.0000	0.0000	0
2015/10/09	R210	04/02/2016	185.01	Put	Bond Future	2,305.2900	2.3053	2,074.6900	2.0747	(10.003)	0	0	0
2015/10/09	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R210	04/02/2016	185.00	Put	Bond Future	2,295.2900	2.2953	2,064.6900	2.0647	(10.047)	0	0	0
2015/10/09	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R210	04/02/2016	185.01	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
2015/10/09	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R211	05/11/2015			Bond Future	136.0655	136.0655	136.0912	136.0912	0.019	0.0000	0.0000	0
2015/10/09	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R211	05/11/2015	134.99	Call	Bond Future	1,075.4700	1.0755	1,101.1600	1.1012	2.389	0	0	0
2015/10/09	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R211	05/11/2015	135.00	Call	Bond Future	1,065.4700	1.0655	1,091.1600	1.0912	2.411	0	0	0
2015/10/09	R211	05/11/2015	135.01	Call	Bond Future	1,055.4700	1.0555	1,081.1600	1.0812	2.434	0	0	0
2015/10/09	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R211	04/02/2016			Bond Future	136.6401	136.6401	136.6638	136.6638	0.017	0.0000	0.0000	1,120
2015/10/09	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R211	04/02/2016	138.99	Put	Bond Future	2,349.8700	2.3499	2,326.2000	2.3262	(1.007)	0	0	0
2015/10/09	R211	04/02/2016	139.01	Put	Bond Future	2,369.8700	2.3699	2,346.2000	2.3462	(0.999)	0	0	0
2015/10/09	R211	04/02/2016	139.00	Put	Bond Future	2,359.8700	2.3599	2,336.2000	2.3362	(1.003)	0	0	0
2015/10/09	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R212	05/11/2015			Bond Future	141.5739	141.5739	141.7663	141.7663	0.136	0.0000	0.0000	928
2015/10/09	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R212	05/11/2015	145.99	Put	Bond Future	4,416.1000	4.4161	4,223.6800	4.2237	(4.357)	0	0	0
2015/10/09	R212	05/11/2015	146.01	Put	Bond Future	4,436.1000	4.4361	4,243.6800	4.2437	(4.338)	0	0	0
2015/10/09	R212	05/11/2015	146.00	Put	Bond Future	4,426.1000	4.4261	4,233.6800	4.2337	(4.347)	0	0	0
2015/10/09	R212	04/02/2016			Bond Future	142.0751	142.0751	142.2681	142.2681	0.136	0.0000	0.0000	0
2015/10/09	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R212	04/02/2016	145.99	Put	Bond Future	3,914.9300	3.9149	3,721.8900	3.7219	(4.931)	0	0	0
2015/10/09	R212	04/02/2016	146.01	Put	Bond Future	3,934.9300	3.9349	3,741.8900	3.7419	(4.906)	0	0	0
2015/10/09	R212	04/02/2016	146.00	Put	Bond Future	3,924.9300	3.9249	3,731.8900	3.7319	(4.918)	0	0	0
2015/10/09	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R213	05/11/2015	7.76	Call	Bond Future	7.0000	0.0070	7.7100	0.0077	10.143	0	0	0
2015/10/09	R213	05/11/2015			Bond Future	8.6842	87.2415	8.6533	87.4749	(0.356)	0.0000	0.0000	21,426
2015/10/09	R213	05/11/2015	7.74	Call	Bond Future	5.9100	0.0059	6.5000	0.0065	9.983	0	0	0
2015/10/09	R213	05/11/2015	7.75	Call	Bond Future	6.4300	0.0064	7.0700	0.0071	9.953	0	0	0
2015/10/09	R213	05/11/2015	7.74	Put	Bond Future	7,551.4900	7.5515	7,318.6200	7.3186	(3.084)	0	0	0
2015/10/09	R213	05/11/2015	7.76	Put	Bond Future	7,383.3500	7.3834	7,150.6000	7.1506	(3.152)	0	0	0
2015/10/09	R213	05/11/2015	7.75	Put	Bond Future	7,467.3400	7.4673	7,234.5200	7.2345	(3.118)	0	0	0
2015/10/09	R213	04/02/2016			Bond Future	8.7429	88.6887	8.7112	88.9245	(0.363)	0.0000	0.0000	700
2015/10/09	R213	04/02/2016	8.75	Call	Bond Future	2,473.8100	2.4738	2,587.3000	2.5873	4.588	0	0	0
2015/10/09	R213	04/02/2016	8.74	Put	Bond Future	2,458.3000	2.4583	2,334.7900	2.3348	(5.024)	0	0	0
2015/10/09	R213	04/02/2016	8.76	Put	Bond Future	2,384.5900	2.3846	2,263.3500	2.2634	(5.084)	0	0	0
2015/10/09	R213	04/02/2016	8.75	Put	Bond Future	2,421.0400	2.4210	2,298.6700	2.2987	(5.054)	0	0	0
2015/10/09	R213	04/02/2016	8.76	Call	Bond Future	2,511.5100	2.5115	2,626.1300	2.6261	4.564	0	0	0
2015/10/09	R213	04/02/2016	8.74	Call	Bond Future	2,436.8300	2.4368	2,549.1800	2.5492	4.610	0	0	0
2015/10/09	R213	05/05/2016	8.76	Put	Bond Future	3,353.0600	3.3531	3,229.2000	3.2292	(3.694)	0	0	0
2015/10/09	R213	05/05/2016	8.74	Put	Bond Future	3,428.7900	3.4288	3,303.2000	3.3032	(3.663)	0	0	0
2015/10/09	R213	05/05/2016			Bond Future	8.7858	86.7096	8.7532	86.9492	(0.371)	0.0000	0.0000	0
2015/10/09	R213	05/05/2016	8.75	Put	Bond Future	3,390.5100	3.3905	3,265.7800	3.2658	(3.679)	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
2015/10/09	R213	05/05/2016	8.74	Call	Bond Future	3,092.0500	3.0920	3,206.0200	3.2060	3.686	0	0	0
2015/10/09	R213	05/05/2016	8.75	Call	Bond Future	3,127.5200	3.1275	3,242.3500	3.2424	3.672	0	0	0
2015/10/09	R213	05/05/2016	8.76	Call	Bond Future	3,163.7300	3.1637	3,279.4300	3.2794	3.657	0	0	0
2015/10/09	R214	05/11/2015			Bond Future	8.8320	77.8185	8.8011	78.0696	(0.349)	0.0000	0.0000	16,945
2015/10/09	R214	05/11/2015	7.99	Put	Bond Future	7,377.4400	7.3774	7,128.0400	7.1280	(3.381)	0	0	0
2015/10/09	R214	05/11/2015	8.00	Put	Bond Future	7,284.7800	7.2848	7,035.5200	7.0355	(3.422)	0	0	0
2015/10/09	R214	05/11/2015	8.01	Put	Bond Future	7,192.3700	7.1924	6,943.2700	6.9433	(3.463)	0	0	0
2015/10/09	R214	05/11/2015	7.99	Call	Bond Future	16.1100	0.0161	17.7200	0.0177	9.994	0	0	0
2015/10/09	R214	05/11/2015	8.00	Call	Bond Future	17.4300	0.0174	19.1800	0.0192	10.040	0	0	0
2015/10/09	R214	05/11/2015	8.01	Call	Bond Future	18.8300	0.0188	20.7400	0.0207	10.143	0	0	0
2015/10/09	R214	04/02/2016			Bond Future	8.8838	79.1095	8.8523	79.3633	(0.355)	0.0000	0.0000	4,620
2015/10/09	R214	04/02/2016	7.99	Put	Bond Future	8,212.2600	8.2123	7,988.4200	7.9884	(2.726)	0	0	0
2015/10/09	R214	04/02/2016	8.00	Call	Bond Future	459.1900	0.4592	489.8100	0.4898	6.668	0	0	0
2015/10/09	R214	04/02/2016	8.01	Call	Bond Future	471.4300	0.4714	502.7400	0.5027	6.641	0	0	0
2015/10/09	R214	04/02/2016	7.99	Call	Bond Future	447.6900	0.4477	477.6500	0.4777	6.692	0	0	0
2015/10/09	R214	04/02/2016	8.01	Put	Bond Future	8,048.6700	8.0487	7,826.1800	7.8262	(2.764)	0	0	0
2015/10/09	R214	04/02/2016	8.00	Put	Bond Future	8,130.0100	8.1300	7,906.8300	7.9068	(2.745)	0	0	0
2015/10/09	R214	05/05/2016	9.01	Call	Bond Future	3,928.0200	3.9280	4,063.8400	4.0638	3.458	0	0	0
2015/10/09	R214	05/05/2016			Bond Future	8.9222	77.2144	8.8900	77.4722	(0.362)	0.0000	0.0000	0
2015/10/09	R214	05/05/2016	8.99	Call	Bond Future	3,845.7000	3.8457	3,979.7100	3.9797	3.485	0	0	0
2015/10/09	R214	05/05/2016	9.00	Call	Bond Future	3,886.6400	3.8866	4,021.5600	4.0216	3.471	0	0	0
2015/10/09	R214	05/05/2016	8.99	Put	Bond Future	3,308.5100	3.3085	3,184.7100	3.1847	(3.742)	0	0	0
2015/10/09	R214	05/05/2016	9.01	Put	Bond Future	3,233.5300	3.2335	3,111.5400	3.1115	(3.773)	0	0	0
2015/10/09	R214	05/05/2016	9.00	Put	Bond Future	3,270.7300	3.2707	3,147.8400	3.1478	(3.757)	0	0	0
2015/10/09	R248	05/11/2015	8.01	Put	Bond Future	9,962.6400	9.9626	9,692.3900	9.6924	(2.713)	0	0	0
2015/10/09	R248	05/11/2015			Bond Future	8.8874	100.2408	8.8616	100.5110	(0.291)	0.0000	0.0000	48,520
2015/10/09	R248	05/11/2015	8.00	Put	Bond Future	10,086.1000	10.0861	9,815.8500	9.8159	(2.679)	0	0	0
2015/10/09	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R248	05/11/2015	7.99	Put	Bond Future	10,209.8100	10.2098	9,939.5600	9.9396	(2.647)	0	0	0
2015/10/09	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R248	04/02/2016			Bond Future	8.9406	101.9037	8.9143	102.1766	(0.295)	0.0000	0.0000	3,750
2015/10/09	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R248	04/02/2016	8.99	Call	Bond Future	507.3600	0.5074	780.2600	0.7803	53.788	0	0	0
2015/10/09	R248	04/02/2016	9.00	Call	Bond Future	609.5700	0.6096	882.4700	0.8825	44.769	0	0	0
2015/10/09	R248	04/02/2016	9.01	Call	Bond Future	711.5900	0.7116	984.4900	0.9845	38.351	0	0	0
2015/10/09	R248	05/05/2016			Bond Future	8.9804	99.2714	8.9534	99.5486	(0.301)	0.0000	0.0000	0
2015/10/09	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R248	05/05/2016	8.99	Call	Bond Future	98.2800	0.0983	375.5500	0.3755	282.123	0	0	0
2015/10/09	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/09	R248	05/05/2016	9.00	Call	Bond Future	200.3700	0.2004	477.6400	0.4776	138.379	0	0	0
2015/10/09	R248	05/05/2016	9.01	Call	Bond Future	302.2700	0.3023	579.5400	0.5795	91.729	0	0	0

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Total												535777
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