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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/10/2015 TO 20/10/2015

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
2015/10/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	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
2015/10/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2025	05/11/2015			Bond Future	123.8619	123.8619	123.8871	123.8871	0.020	0.0000	0.0000	612
2015/10/20	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2025	05/11/2015	123.01	Call	Bond Future	851.8900	0.8519	877.0600	0.8771	2.955	0	0	0
2015/10/20	2025	05/11/2015	122.99	Call	Bond Future	871.8900	0.8719	897.0600	0.8971	2.887	0	0	0
2015/10/20	2025	05/11/2015	123.00	Call	Bond Future	861.8900	0.8619	887.0600	0.8871	2.920	0	0	0
2015/10/20	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2025	04/02/2016	126.01	Put	Bond Future	1,312.0900	1.3121	1,288.0700	1.2881	(1.831)	0	0	0
2015/10/20	2025	04/02/2016			Bond Future	124.6979	124.6979	124.7219	124.7219	0.019	0.0000	0.0000	0
2015/10/20	2025	04/02/2016	126.00	Put	Bond Future	1,302.0900	1.3021	1,278.0700	1.2781	(1.845)	0	0	0
2015/10/20	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2025	04/02/2016	125.99	Put	Bond Future	1,292.0900	1.2921	1,268.0700	1.2681	(1.859)	0	0	0
2015/10/20	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2030	05/11/2015			Bond Future	8.6229	97.1472	8.6876	96.6429	0.751	0.0000	0.0000	9,973
2015/10/20	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2030	05/11/2015	8.49	Put	Bond Future	1,047.0400	1.0470	1,551.3300	1.5513	48.163	0	0	0
2015/10/20	2030	05/11/2015	8.51	Put	Bond Future	888.4100	0.8884	1,392.7000	1.3927	56.763	0	0	0
2015/10/20	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2030	05/11/2015	8.50	Put	Bond Future	967.6800	0.9677	1,471.9700	1.4720	52.113	0	0	0
2015/10/20	2030	04/02/2016	8.75	Call	Bond Future	533.1800	0.5332	19.4100	0.0194	(96.360)	0	0	0
2015/10/20	2030	04/02/2016			Bond Future	8.6805	94.7454	8.7475	94.2316	0.772	0.0000	0.0000	400
2015/10/20	2030	04/02/2016	8.76	Call	Bond Future	609.5200	0.6095	95.7500	0.0957	(84.291)	0	0	0
2015/10/20	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	57.0300	0.0570	100.000	0	0	0
2015/10/20	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2030	04/02/2016	8.74	Call	Bond Future	456.7400	0.4567	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	05/11/2015			Bond Future	8.7027	96.9951	8.7725	96.4117	0.802	0.0000	0.0000	2,982
2015/10/20	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	05/11/2015	7.99	Put	Bond Future	6,267.9800	6.2680	6,851.3700	6.8514	9.307	0	0	0
2015/10/20	2032	05/11/2015	8.01	Put	Bond Future	6,084.1400	6.0841	6,667.5300	6.6675	9.589	0	0	0
2015/10/20	2032	05/11/2015	8.00	Put	Bond Future	6,176.0000	6.1760	6,759.3900	6.7594	9.446	0	0	0
2015/10/20	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	04/02/2016			Bond Future	8.7597	98.5972	8.8318	98.0031	0.822	0.0000	0.0000	0
2015/10/20	2032	04/02/2016	8.69	Put	Bond Future	580.1200	0.5801	1,174.2200	1.1742	102.410	0	0	0
2015/10/20	2032	04/02/2016	8.71	Put	Bond Future	413.1800	0.4132	1,007.2800	1.0073	143.787	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
2015/10/20	2032	04/02/2016	8.70	Put	Bond Future	496.6000	0.4966	1,090.7000	1.0907	119.634	0	0	0
2015/10/20	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	05/05/2016			Bond Future	8.8059	96.1786	8.8801	95.5746	0.843	0.0000	0.0000	0
2015/10/20	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2032	05/05/2016	9.01	Call	Bond Future	1,648.3900	1.6484	1,044.3100	1.0443	(36.647)	0	0	0
2015/10/20	2032	05/05/2016	8.99	Call	Bond Future	1,488.6900	1.4887	884.6100	0.8846	(40.578)	0	0	0
2015/10/20	2032	05/05/2016	9.00	Call	Bond Future	1,568.5900	1.5686	964.5100	0.9645	(38.511)	0	0	0
2015/10/20	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2033	05/11/2015			Bond Future	102.7448	102.7448	102.7663	102.7663	0.021	0.0000	0.0000	0
2015/10/20	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2033	05/11/2015	102.40	Call	Bond Future	344.7600	0.3448	366.3100	0.3663	6.251	0	0	0
2015/10/20	2033	05/11/2015	102.41	Call	Bond Future	334.7600	0.3348	356.3100	0.3563	6.437	0	0	0
2015/10/20	2033	05/11/2015	102.39	Call	Bond Future	354.7600	0.3548	376.3100	0.3763	6.075	0	0	0
2015/10/20	2033	04/02/2016	102.40	Call	Bond Future	2,050.3100	2.0503	2,070.9300	2.0709	1.006	0	0	0
2015/10/20	2033	04/02/2016			Bond Future	104.4503	104.4503	104.4709	104.4709	0.020	0.0000	0.0000	0
2015/10/20	2033	04/02/2016	102.41	Call	Bond Future	2,040.3100	2.0403	2,060.9300	2.0609	1.011	0	0	0
2015/10/20	2033	04/02/2016	102.39	Call	Bond Future	2,060.3100	2.0603	2,080.9300	2.0809	1.001	0	0	0
2015/10/20	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2033	05/05/2016			Bond Future	105.3120	105.3120	105.3336	105.3336	0.020	0.0000	0.0000	0
2015/10/20	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2033	05/05/2016	102.40	Call	Bond Future	2,912.0400	2.9120	2,933.5900	2.9336	0.740	0	0	0
2015/10/20	2033	05/05/2016	102.41	Call	Bond Future	2,902.0400	2.9020	2,923.5900	2.9236	0.743	0	0	0
2015/10/20	2033	05/05/2016	102.39	Call	Bond Future	2,922.0400	2.9220	2,943.5900	2.9436	0.737	0	0	0
2015/10/20	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2037	05/11/2015	7.99	Put	Bond Future	8,614.4400	8.6144	9,347.3800	9.3474	8.508	0	0	0
2015/10/20	2037	05/11/2015	8.01	Put	Bond Future	8,403.8500	8.4038	9,136.7900	9.1368	8.721	0	0	0
2015/10/20	2037	05/11/2015			Bond Future	8.8624	98.8936	8.9422	98.1606	0.901	0.0000	0.0000	49,825
2015/10/20	2037	05/11/2015	8.00	Put	Bond Future	8,509.0600	8.5091	9,242.0000	9.2420	8.614	0	0	0
2015/10/20	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2037	04/02/2016	8.75	Put	Bond Future	1,552.5600	1.5526	2,298.7800	2.2988	48.064	0	0	0
2015/10/20	2037	04/02/2016			Bond Future	8.9180	96.2702	9.0003	95.5240	0.923	0.0000	0.0000	370
2015/10/20	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2037	04/02/2016	8.74	Put	Bond Future	1,646.1800	1.6462	2,392.4000	2.3924	45.330	0	0	0
2015/10/20	2037	04/02/2016	8.76	Put	Bond Future	1,459.0700	1.4591	2,205.2900	2.2053	51.144	0	0	0

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2015/10/20	2037	05/05/2016	8.99	Call	Bond Future	226.1900	0.2262	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	442.7900	0.4428	100.000	0	0	0
2015/10/20	2037	05/05/2016			Bond Future	8.9649	97.9686	9.0495	97.2097	0.943	0.0000	0.0000	0
2015/10/20	2037	05/05/2016	9.00	Call	Bond Future	316.0700	0.3161	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	2037	05/05/2016	9.01	Call	Bond Future	405.8200	0.4058	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	532.6700	0.5327	100.000	0	0	0
2015/10/20	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	353.0400	0.3530	100.000	0	0	0
2015/10/20	2038	05/11/2015			Bond Future	127.6873	127.6873	127.7141	127.7141	0.021	0.0000	0.0000	8,054
2015/10/20	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2038	05/11/2015	133.99	Put	Bond Future	6,302.6900	6.3027	6,275.9000	6.2759	(0.425)	0	0	0
2015/10/20	2038	05/11/2015	134.01	Put	Bond Future	6,322.6900	6.3227	6,295.9000	6.2959	(0.424)	0	0	0
2015/10/20	2038	05/11/2015	134.00	Put	Bond Future	6,312.6900	6.3127	6,285.9000	6.2859	(0.424)	0	0	0
2015/10/20	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2038	04/02/2016			Bond Future	128.4343	128.4343	128.4598	128.4598	0.020	0.0000	0.0000	0
2015/10/20	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2038	04/02/2016	130.99	Put	Bond Future	2,555.6800	2.5557	2,530.1800	2.5302	(0.998)	0	0	0
2015/10/20	2038	04/02/2016	131.01	Put	Bond Future	2,575.6800	2.5757	2,550.1800	2.5502	(0.990)	0	0	0
2015/10/20	2038	04/02/2016	131.00	Put	Bond Future	2,565.6800	2.5657	2,540.1800	2.5402	(0.994)	0	0	0
2015/10/20	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2044	05/11/2015			Bond Future	8.9168	100.6909	9.0016	99.8391	0.952	0.0000	0.0000	17,516
2015/10/20	2044	05/11/2015	8.24	Put	Bond Future	7,268.0700	7.2681	8,119.9100	8.1199	11.720	0	0	0
2015/10/20	2044	05/11/2015	8.26	Put	Bond Future	7,040.5100	7.0405	7,892.3500	7.8924	12.099	0	0	0
2015/10/20	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2044	05/11/2015	8.25	Put	Bond Future	7,154.1800	7.1542	8,006.0200	8.0060	11.907	0	0	0
2015/10/20	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	665.2600	0.6653	100.000	0	0	0
2015/10/20	2044	04/02/2016			Bond Future	8.9698	97.9720	9.0572	97.1050	0.974	0.0000	0.0000	0
2015/10/20	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	466.3400	0.4663	100.000	0	0	0
2015/10/20	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	565.7100	0.5657	100.000	0	0	0
2015/10/20	2044	04/02/2016	9.01	Call	Bond Future	400.6300	0.4006	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	2044	04/02/2016	8.99	Call	Bond Future	201.7100	0.2017	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	2044	04/02/2016	9.00	Call	Bond Future	301.2600	0.3013	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	2044	05/05/2016	8.99	Put	Bond Future	243.0500	0.2430	1,124.8900	1.1249	362.822	0	0	0
2015/10/20	2044	05/05/2016			Bond Future	9.0145	99.7005	9.1042	98.8186	0.995	0.0000	0.0000	0
2015/10/20	2044	05/05/2016	9.01	Put	Bond Future	44.4900	0.0445	926.3300	0.9263	1982.108	0	0	0
2015/10/20	2044	05/05/2016	9.00	Put	Bond Future	143.6800	0.1437	1,025.5200	1.0255	613.753	0	0	0
2015/10/20	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2046	05/11/2015			Bond Future	127.7097	127.7097	127.7367	127.7367	0.021	0.0000	0.0000	6,943
2015/10/20	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
2015/10/20	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2046	05/11/2015	132.99	Put	Bond Future	5,280.3200	5.2803	5,253.3400	5.2533	(0.511)	0	0	0
2015/10/20	2046	05/11/2015	133.01	Put	Bond Future	5,300.3200	5.3003	5,273.3400	5.2733	(0.509)	0	0	0
2015/10/20	2046	05/11/2015	133.00	Put	Bond Future	5,290.3200	5.2903	5,263.3400	5.2633	(0.510)	0	0	0
2015/10/20	2046	04/02/2016	127.99	Call	Bond Future	1,839.7500	1.8397	1,865.4700	1.8655	1.398	0	0	0
2015/10/20	2046	04/02/2016			Bond Future	129.8298	129.8298	129.8555	129.8555	0.020	0.0000	0.0000	0
2015/10/20	2046	04/02/2016	128.00	Call	Bond Future	1,829.7500	1.8297	1,855.4700	1.8555	1.406	0	0	0
2015/10/20	2046	04/02/2016	128.01	Call	Bond Future	1,819.7500	1.8197	1,845.4700	1.8455	1.413	0	0	0
2015/10/20	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2050	05/11/2015			Bond Future	135.9982	135.9982	137.0092	137.0092	0.743	0.0000	0.0000	5,431
2015/10/20	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2050	05/11/2015	144.99	Put	Bond Future	8,991.7600	8.9918	7,980.8200	7.9808	(11.243)	0	0	0
2015/10/20	2050	05/11/2015	145.01	Put	Bond Future	9,011.7600	9.0118	8,000.8200	8.0008	(11.218)	0	0	0
2015/10/20	2050	05/11/2015	145.00	Put	Bond Future	9,001.7600	9.0018	7,990.8200	7.9908	(11.230)	0	0	0
2015/10/20	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2050	04/02/2016			Bond Future	136.7271	136.7271	137.7533	137.7533	0.751	0.0000	0.0000	0
2015/10/20	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2050	04/02/2016	137.99	Put	Bond Future	1,262.8900	1.2629	236.6700	0.2367	(81.260)	0	0	0
2015/10/20	2050	04/02/2016	138.01	Put	Bond Future	1,282.8900	1.2829	256.6700	0.2567	(79.993)	0	0	0
2015/10/20	2050	04/02/2016	138.00	Put	Bond Future	1,272.8900	1.2729	246.6700	0.2467	(80.621)	0	0	0
2015/10/20	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	AL37	05/11/2015			Index Future	469.5330	469.5330	468.5380	468.5380	(0.212)	0.0000	0.0000	3
2015/10/20	AL37	04/02/2016			Index Future	477.2860	477.2860	476.2690	476.2690	(0.213)	0.0000	0.0000	0
2015/10/20	AL7T	05/11/2015			Index Future	554.0600	554.0600	551.7950	551.7950	(0.409)	0.0000	0.0000	1
2015/10/20	AL7T	04/02/2016			Index Future	563.2080	563.2080	560.9000	560.9000	(0.410)	0.0000	0.0000	0
2015/10/20	ALBI	05/11/2015			Index Future	505.8690	505.8690	503.3280	503.3280	(0.502)	0.0000	0.0000	459
2015/10/20	ALBI	04/02/2016			Index Future	514.2220	514.2220	511.6330	511.6330	(0.503)	0.0000	0.0000	146
2015/10/20	ALBI	05/05/2016			Index Future	523.2790	523.2790	520.6470	520.6470	(0.503)	0.0000	0.0000	0
2015/10/20	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
2015/10/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	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
2015/10/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/20	EL28	05/11/2015	126.99	Put	Bond Future	281.3600	0.2814	250.1000	0.2501	(11.110)	0	0	0
2015/10/20	EL28	05/11/2015			Bond Future	126.7086	126.7086	126.7399	126.7399	0.025	0.0000	0.0000	0
2015/10/20	EL28	05/11/2015	127.01	Put	Bond Future	301.3600	0.3014	270.1000	0.2701	(10.373)	0	0	0
2015/10/20	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	EL28	05/11/2015	127.00	Put	Bond Future	291.3600	0.2914	260.1000	0.2601	(10.729)	0	0	0
2015/10/20	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	EL28	04/02/2016	128.99	Put	Bond Future	177.8500	0.1779	147.7500	0.1478	(16.924)	0	0	0
2015/10/20	EL28	04/02/2016			Bond Future	128.8122	128.8122	128.8423	128.8423	0.023	0.0000	0.0000	0
2015/10/20	EL28	04/02/2016	129.01	Put	Bond Future	197.8500	0.1979	167.7500	0.1677	(15.214)	0	0	0
2015/10/20	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	EL28	04/02/2016	129.00	Put	Bond Future	187.8500	0.1879	157.7500	0.1578	(16.023)	0	0	0
2015/10/20	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	ES33	05/11/2015	9.00	Put	Bond Future	5,466.1900	5.4662	5,999.2600	5.9993	9.752	0	0	0
2015/10/20	ES33	05/11/2015			Bond Future	9.7237	82.4672	9.7982	81.9341	0.766	0.0000	0.0000	6,561
2015/10/20	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	ES33	05/11/2015	8.99	Put	Bond Future	5,545.5200	5.5455	6,078.5900	6.0786	9.613	0	0	0
2015/10/20	ES33	05/11/2015	9.01	Put	Bond Future	5,386.9600	5.3870	5,920.0300	5.9200	9.896	0	0	0
2015/10/20	ES33	04/02/2016	10.01	Call	Bond Future	1,393.9200	1.3939	851.1200	0.8511	(38.941)	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
2015/10/20	ES33	04/02/2016			Bond Future	9.8106	83.8294	9.8876	83.2866	0.785	0.0000	0.0000	0
2015/10/20	ES33	04/02/2016	9.99	Call	Bond Future	1,255.7900	1.2558	712.9900	0.7130	(43.224)	0	0	0
2015/10/20	ES33	04/02/2016	10.00	Call	Bond Future	1,324.9000	1.3249	782.1000	0.7821	(40.969)	0	0	0
2015/10/20	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	ES33	05/05/2016	10.01	Call	Bond Future	863.8500	0.8639	311.8500	0.3118	(63.900)	0	0	0
2015/10/20	ES33	05/05/2016			Bond Future	9.8853	81.5171	9.9648	80.9651	0.804	0.0000	0.0000	0
2015/10/20	ES33	05/05/2016	9.99	Call	Bond Future	726.2100	0.7262	174.2100	0.1742	(76.011)	0	0	0
2015/10/20	ES33	05/05/2016	10.00	Call	Bond Future	795.0800	0.7951	243.0800	0.2431	(69.427)	0	0	0
2015/10/20	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	GOVI	05/11/2015			GOVI	502.2060	502.2060	499.9960	499.9960	(0.440)	0.0000	0.0000	453
2015/10/20	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	GOVI	05/11/2015	529.99	Put	GOVI	277,840.0000	27.7840	299,940.0000	29.9940	7.954	0	0	0
2015/10/20	GOVI	05/11/2015	530.01	Put	GOVI	278,040.0000	27.8040	300,140.0000	30.0140	7.948	0	0	0
2015/10/20	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	GOVI	05/11/2015	530.00	Put	GOVI	277,940.0000	27.7940	300,040.0000	30.0040	7.951	0	0	0
2015/10/20	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	GOVI	04/02/2016			GOVI	510.4990	510.4990	508.2470	508.2470	(0.441)	0.0000	0.0000	26
2015/10/20	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	GOVI	04/02/2016	511.99	Put	GOVI	14,910.0000	1.4910	37,430.0000	3.7430	151.040	0	0	0
2015/10/20	GOVI	04/02/2016	512.01	Put	GOVI	15,110.0000	1.5110	37,630.0000	3.7630	149.040	0	0	0
2015/10/20	GOVI	04/02/2016	512.00	Put	GOVI	15,010.0000	1.5010	37,530.0000	3.7530	150.033	0	0	0
2015/10/20	GOVI	05/05/2016	518.01	Put	GOVI	0.0000	0.0000	8,090.0000	0.8090	100.000	0	0	0
2015/10/20	GOVI	05/05/2016			GOVI	519.4900	519.4900	517.2010	517.2010	(0.441)	0.0000	0.0000	0
2015/10/20	GOVI	05/05/2016	518.00	Put	GOVI	0.0000	0.0000	7,990.0000	0.7990	100.000	0	0	0
2015/10/20	GOVI	05/05/2016	518.01	Call	GOVI	14,800.0000	1.4800	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	GOVI	05/05/2016	517.99	Call	GOVI	15,000.0000	1.5000	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	GOVI	05/05/2016	518.00	Call	GOVI	14,900.0000	1.4900	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	GOVI	05/05/2016	517.99	Put	GOVI	0.0000	0.0000	7,890.0000	0.7890	100.000	0	0	0
2015/10/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/20	IGOV	05/11/2015			Index Future	234.0190	234.0190	234.2400	234.2400	0.094	0.0000	0.0000	971
2015/10/20	IGOV	04/02/2016			Index Future	237.9020	237.9020	238.1240	238.1240	0.093	0.0000	0.0000	82
2015/10/20	IGOV	05/05/2016			Index Future	242.1110	242.1110	242.3390	242.3390	0.094	0.0000	0.0000	0
2015/10/20	ILBI	05/11/2015			Index Future	634.6600	634.6600	635.2270	635.2270	0.089	0.0000	0.0000	0
2015/10/20	ILBI	04/02/2016			Index Future	645.4530	645.4530	646.0290	646.0290	0.089	0.0000	0.0000	161
2015/10/20	IS01	19/12/2016			Interest Rate Swap	99.6642	99.6642	99.6778	99.6778	0.014	0.0000	0.0000	0
2015/10/20	IS02	18/12/2017			Interest Rate Swap	99.4767	99.4767	99.5169	99.5169	0.040	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
2015/10/20	IS05	17/12/2020			Interest Rate Swap	98.3065	98.3065	98.5322	98.5322	0.230	0.0000	0.0000	0
2015/10/20	IS10	17/12/2025			Interest Rate Swap	99.5705	99.5705	100.0899	100.0899	0.522	0.0000	0.0000	0
2015/10/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/20	JBAF	21/10/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/20	JBAF	18/11/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/20	JBAF	15/12/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/10/20	JBAF	20/01/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/10/20	JBAF	17/02/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	2,000
2015/10/20	JBAF	16/03/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/10/20	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/10/20	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/10/20	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/10/20	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/10/20	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/20	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/20	R023	05/11/2015			Bond Future	7.9997	100.1407	8.0645	99.7910	0.810	0.0000	0.0000	14,015
2015/10/20	R023	05/11/2015	7.99	Put	Bond Future	642.0600	0.6421	818.6000	0.8186	27.496	0	0	0
2015/10/20	R023	05/11/2015	8.01	Put	Bond Future	588.2200	0.5882	754.7400	0.7547	28.309	0	0	0
2015/10/20	R023	05/11/2015	7.99	Call	Bond Future	589.6400	0.5896	416.4600	0.4165	(29.370)	0	0	0
2015/10/20	R023	05/11/2015	8.00	Put	Bond Future	614.7600	0.6148	786.2800	0.7863	27.900	0	0	0
2015/10/20	R023	05/11/2015	8.00	Call	Bond Future	616.4300	0.6164	438.2300	0.4382	(28.908)	0	0	0
2015/10/20	R023	05/11/2015	8.01	Call	Bond Future	643.9500	0.6439	460.7500	0.4608	(28.449)	0	0	0
2015/10/20	R023	04/02/2016	8.01	Put	Bond Future	1,616.7100	1.6167	1,803.6800	1.8037	11.565	0	0	0
2015/10/20	R023	04/02/2016			Bond Future	8.0644	101.7949	8.1325	101.4382	0.845	0.0000	0.0000	1,050
2015/10/20	R023	04/02/2016	8.00	Put	Bond Future	1,644.5300	1.6445	1,833.5500	1.8335	11.494	0	0	0
2015/10/20	R023	04/02/2016	8.01	Call	Bond Future	1,331.0000	1.3310	1,161.3000	1.1613	(12.750)	0	0	0
2015/10/20	R023	04/02/2016	7.99	Call	Bond Future	1,281.6100	1.2816	1,116.0000	1.1160	(12.922)	0	0	0
2015/10/20	R023	04/02/2016	8.00	Call	Bond Future	1,306.1600	1.3062	1,138.5100	1.1385	(12.835)	0	0	0
2015/10/20	R023	04/02/2016	7.99	Put	Bond Future	1,672.6800	1.6727	1,863.7400	1.8637	11.422	0	0	0
2015/10/20	R023	05/05/2016			Bond Future	8.1049	99.6612	8.1762	99.2987	0.879	0.0000	0.0000	0
2015/10/20	R023	05/05/2016	8.24	Put	Bond Future	1,716.4300	1.7164	1,874.6000	1.8746	9.215	0	0	0
2015/10/20	R023	05/05/2016	8.26	Put	Bond Future	1,672.7200	1.6727	1,828.0700	1.8281	9.287	0	0	0
2015/10/20	R023	05/05/2016	8.24	Call	Bond Future	2,402.1200	2.4021	2,197.8500	2.1978	(8.504)	0	0	0
2015/10/20	R023	05/05/2016	8.25	Put	Bond Future	1,694.3300	1.6943	1,851.0800	1.8511	9.251	0	0	0
2015/10/20	R023	05/05/2016	8.25	Call	Bond Future	2,430.5200	2.4305	2,224.8300	2.2248	(8.463)	0	0	0
2015/10/20	R023	05/05/2016	8.26	Call	Bond Future	2,459.3800	2.4594	2,252.2900	2.2523	(8.420)	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
2015/10/20	R186	05/11/2015	7.75	Put	Bond Future	3,718.6600	3.7187	4,205.0900	4.2051	13.081	0	0	0
2015/10/20	R186	05/11/2015	8.24	Call	Bond Future	1,116.4700	1.1165	821.2200	0.8212	(26.445)	0	0	0
2015/10/20	R186	05/11/2015	8.25	Put	Bond Future	744.6900	0.7447	959.4200	0.9594	28.835	0	0	8,650
2015/10/20	R186	05/11/2015	8.45	Call	Bond Future	2,256.4500	2.2565	1,834.6000	1.8346	(18.695)	0	0	200
2015/10/20	R186	05/11/2015	8.75	Call	Bond Future	4,338.6300	4.3386	3,836.4300	3.8364	(11.575)	0	0	0
2015/10/20	R186	05/11/2015	8.85	Put	Bond Future	14.1700	0.0142	20.8800	0.0209	47.354	0	0	2,283
2015/10/20	R186	05/11/2015			Bond Future	8.1978	120.6380	8.2626	120.1209	0.791	0.0000	0.0000	32,910
2015/10/20	R186	05/11/2015	8.00	Put	Bond Future	1,944.8500	1.9449	2,330.7600	2.3308	19.843	0	0	0
2015/10/20	R186	05/11/2015	9.00	Put	Bond Future	3.5600	0.0036	5.3000	0.0053	48.876	0	0	2,600
2015/10/20	R186	05/11/2015	8.22	Call	Bond Future	1,029.6700	1.0297	748.6000	0.7486	(27.297)	0	0	0
2015/10/20	R186	05/11/2015	8.24	Put	Bond Future	779.4400	0.7794	1,001.2000	1.0012	28.451	0	0	0
2015/10/20	R186	05/11/2015	8.35	Put	Bond Future	456.7500	0.4567	605.6900	0.6057	32.609	0	0	9,430
2015/10/20	R186	05/11/2015	8.26	Put	Bond Future	711.2300	0.7112	918.9900	0.9190	29.211	0	0	0
2015/10/20	R186	05/11/2015	8.50	Put	Bond Future	193.7400	0.1937	267.4300	0.2674	38.036	0	0	4,666
2015/10/20	R186	05/11/2015	8.55	Put	Bond Future	140.5700	0.1406	196.4100	0.1964	39.724	0	0	4,667
2015/10/20	R186	05/11/2015	7.73	Call	Bond Future	50.7800	0.0508	24.3700	0.0244	(52.009)	0	0	169
2015/10/20	R186	05/11/2015	7.86	Call	Bond Future	140.3600	0.1404	77.1600	0.0772	(45.027)	0	0	674
2015/10/20	R186	05/11/2015	8.35	Call	Bond Future	1,665.8600	1.6659	1,297.7900	1.2978	(22.095)	0	0	843
2015/10/20	R186	05/11/2015	8.00	Call	Bond Future	347.7500	0.3477	216.6500	0.2166	(37.699)	0	0	200
2015/10/20	R186	05/11/2015	8.45	Put	Bond Future	262.2700	0.2623	357.4300	0.3574	36.283	0	0	6,308
2015/10/20	R186	05/11/2015	8.75	Put	Bond Future	32.6300	0.0326	47.4400	0.0474	45.388	0	0	10,200
2015/10/20	R186	05/11/2015	8.85	Call	Bond Future	5,076.5700	5.0766	4,566.2700	4.5663	(10.052)	0	0	0
2015/10/20	R186	05/11/2015	9.00	Call	Bond Future	6,187.5000	6.1875	5,672.2300	5.6722	(8.328)	0	0	0
2015/10/20	R186	05/11/2015	7.73	Put	Bond Future	3,876.4200	3.8764	4,367.0200	4.3670	12.656	0	0	0
2015/10/20	R186	05/11/2015	7.75	Call	Bond Future	60.0400	0.0600	29.4600	0.0295	(50.933)	0	0	1,200
2015/10/20	R186	05/11/2015	7.86	Put	Bond Future	2,885.9500	2.8860	3,339.7600	3.3398	15.725	0	0	0
2015/10/20	R186	05/11/2015	8.25	Call	Bond Future	1,161.3700	1.1614	859.0900	0.8591	(26.028)	0	0	0
2015/10/20	R186	05/11/2015	8.22	Put	Bond Future	852.1600	0.8522	1,088.1000	1.0881	27.687	0	0	1,090
2015/10/20	R186	05/11/2015	8.26	Call	Bond Future	1,207.4900	1.2075	898.2400	0.8982	(25.611)	0	0	0
2015/10/20	R186	05/11/2015	8.50	Call	Bond Future	2,577.7200	2.5777	2,134.4000	2.1344	(17.198)	0	0	650
2015/10/20	R186	05/11/2015	8.55	Call	Bond Future	2,912.5400	2.9125	2,451.3700	2.4514	(15.834)	0	0	0
2015/10/20	R186	04/02/2016	7.50	Call	Bond Future	423.1900	0.4232	344.7200	0.3447	(18.542)	0	0	0
2015/10/20	R186	04/02/2016			Bond Future	8.2526	117.3333	8.3201	116.8063	0.817	0.0000	0.0000	6,227
2015/10/20	R186	04/02/2016	8.75	Call	Bond Future	4,694.5900	4.6946	4,296.3800	4.2964	(8.482)	0	0	0
2015/10/20	R186	04/02/2016	7.51	Call	Bond Future	435.3900	0.4354	355.1100	0.3551	(18.439)	0	0	0
2015/10/20	R186	04/02/2016	7.49	Call	Bond Future	411.6900	0.4117	334.9500	0.3349	(18.640)	0	0	0
2015/10/20	R186	04/02/2016	7.50	Put	Bond Future	6,529.3600	6.5294	6,977.8100	6.9778	6.868	0	0	0
2015/10/20	R186	04/02/2016	7.49	Put	Bond Future	6,601.8800	6.6019	7,052.0600	7.0521	6.819	0	0	0
2015/10/20	R186	04/02/2016	8.75	Put	Bond Future	885.1400	0.8851	1,013.8500	1.0139	14.541	0	0	6,700
2015/10/20	R186	04/02/2016	7.51	Put	Bond Future	6,457.6200	6.4576	6,904.2600	6.9043	6.916	0	0	0
2015/10/20	R186	05/05/2016			Bond Future	8.2935	119.4023	8.3634	118.8666	0.844	0.0000	0.0000	0
2015/10/20	R186	05/05/2016	8.34	Call	Bond Future	3,313.4000	3.3134	3,028.2500	3.0282	(8.606)	0	0	0
2015/10/20	R186	05/05/2016	8.35	Call	Bond Future	3,353.2000	3.3532	3,065.9700	3.0660	(8.566)	0	0	0
2015/10/20	R186	05/05/2016	8.33	Call	Bond Future	3,273.8600	3.2739	2,990.7900	2.9908	(8.646)	0	0	0
2015/10/20	R186	05/05/2016	8.35	Put	Bond Future	2,919.9900	2.9200	3,168.4500	3.1685	8.509	0	0	0
2015/10/20	R186	05/05/2016	7.56	Put	Bond Future	6,860.9200	6.8609	7,269.0900	7.2691	5.949	0	0	0
2015/10/20	R186	05/05/2016	8.34	Put	Bond Future	2,956.6400	2.9566	3,207.1800	3.2072	8.474	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
2015/10/20	R186	05/05/2016	7.56	Call	Bond Future	1,037.0600	1.0371	909.5400	0.9095	(12.296)	0	0	0
2015/10/20	R186	05/05/2016	8.33	Put	Bond Future	2,993.6100	2.9936	3,246.2300	3.2462	8.439	0	0	0
2015/10/20	R186	04/08/2016	8.51	Put	Bond Future	3,121.6000	3.1216	3,355.8700	3.3559	7.505	0	0	0
2015/10/20	R186	04/08/2016			Bond Future	8.3342	116.2503	8.4072	115.7031	0.875	0.0000	0.0000	0
2015/10/20	R186	04/08/2016	8.50	Put	Bond Future	3,154.2100	3.1542	3,390.1900	3.3902	7.481	0	0	0
2015/10/20	R186	04/08/2016	8.51	Call	Bond Future	4,433.8600	4.4339	4,120.9200	4.1209	(7.058)	0	0	0
2015/10/20	R186	04/08/2016	8.49	Call	Bond Future	4,351.4500	4.3514	4,041.9300	4.0419	(7.113)	0	0	0
2015/10/20	R186	04/08/2016	8.50	Call	Bond Future	4,392.3500	4.3924	4,081.1200	4.0811	(7.086)	0	0	0
2015/10/20	R186	04/08/2016	8.49	Put	Bond Future	3,187.4900	3.1875	3,425.1800	3.4252	7.457	0	0	0
2015/10/20	R197	05/11/2015	295.00	Call	Bond Future	935.8500	0.9358	996.4200	0.9964	6.472	0	0	0
2015/10/20	R197	05/11/2015			Bond Future	295.9358	295.9358	295.9964	295.9964	0.020	0.0000	0.0000	927
2015/10/20	R197	05/11/2015	294.99	Call	Bond Future	945.8500	0.9458	1,006.4200	1.0064	6.404	0	0	0
2015/10/20	R197	05/11/2015	295.01	Call	Bond Future	925.8500	0.9258	986.4200	0.9864	6.542	0	0	0
2015/10/20	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R197	04/02/2016			Bond Future	294.4945	294.4945	294.5523	294.5523	0.020	0.0000	0.0000	0
2015/10/20	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R197	04/02/2016	296.99	Put	Bond Future	2,495.4800	2.4955	2,437.7100	2.4377	(2.315)	0	0	0
2015/10/20	R197	04/02/2016	297.01	Put	Bond Future	2,515.4800	2.5155	2,457.7100	2.4577	(2.297)	0	0	0
2015/10/20	R197	04/02/2016	297.00	Put	Bond Future	2,505.4800	2.5055	2,447.7100	2.4477	(2.306)	0	0	0
2015/10/20	R202	05/11/2015			Bond Future	242.4557	242.4557	242.5060	242.5060	0.021	0.0000	0.0000	53,917
2015/10/20	R202	05/11/2015	245.99	Put	Bond Future	3,534.3300	3.5343	3,483.9500	3.4839	(1.425)	0	0	0
2015/10/20	R202	05/11/2015	246.01	Put	Bond Future	3,554.3300	3.5543	3,503.9500	3.5039	(1.417)	0	0	0
2015/10/20	R202	05/11/2015	246.00	Put	Bond Future	3,544.3300	3.5443	3,493.9500	3.4939	(1.421)	0	0	0
2015/10/20	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R202	04/02/2016			Bond Future	243.1058	243.1058	243.1541	243.1541	0.020	0.0000	0.0000	0
2015/10/20	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R202	04/02/2016	239.99	Call	Bond Future	3,115.7800	3.1158	3,164.0700	3.1641	1.550	0	0	0
2015/10/20	R202	04/02/2016	240.00	Call	Bond Future	3,105.7800	3.1058	3,154.0700	3.1541	1.555	0	0	0
2015/10/20	R202	04/02/2016	240.01	Call	Bond Future	3,095.7800	3.0958	3,144.0700	3.1441	1.560	0	0	0
2015/10/20	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R203	05/11/2015	6.00	Put	Bond Future	1,697.5900	1.6976	1,803.0200	1.8030	6.211	0	0	0
2015/10/20	R203	05/11/2015			Bond Future	6.9701	103.4360	7.0310	103.3306	0.874	0.0000	0.0000	15,930
2015/10/20	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R203	05/11/2015	5.99	Put	Bond Future	1,715.2800	1.7153	1,820.7100	1.8207	6.147	0	0	0
2015/10/20	R203	05/11/2015	6.01	Put	Bond Future	1,679.9000	1.6799	1,785.3300	1.7853	6.276	0	0	0
2015/10/20	R203	04/02/2016	7.25	Put	Bond Future	123.6600	0.1237	158.0800	0.1581	27.834	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
2015/10/20	R203	04/02/2016	7.26	Put	Bond Future	119.4100	0.1194	152.9600	0.1530	28.096	0	0	0
2015/10/20	R203	04/02/2016			Bond Future	7.0221	105.1446	7.0942	105.0362	1.026	0.0000	0.0000	0
2015/10/20	R203	04/02/2016	7.26	Call	Bond Future	476.6300	0.4766	401.8200	0.4018	(15.696)	0	0	0
2015/10/20	R203	04/02/2016	7.24	Call	Bond Future	455.2800	0.4553	382.2200	0.3822	(16.047)	0	0	0
2015/10/20	R203	04/02/2016	7.25	Call	Bond Future	465.9000	0.4659	391.9600	0.3920	(15.870)	0	0	0
2015/10/20	R203	04/02/2016	7.24	Put	Bond Future	128.0300	0.1280	163.3300	0.1633	27.572	0	0	0
2015/10/20	R203	05/05/2016	7.25	Put	Bond Future	282.8600	0.2829	325.4700	0.3255	15.064	0	0	0
2015/10/20	R203	05/05/2016			Bond Future	6.9945	102.8290	7.0803	102.7192	1.226	0.0000	0.0000	0
2015/10/20	R203	05/05/2016	7.26	Call	Bond Future	617.6800	0.6177	550.0100	0.5500	(10.956)	0	0	0
2015/10/20	R203	05/05/2016	7.24	Call	Bond Future	601.3400	0.6013	534.6600	0.5347	(11.089)	0	0	0
2015/10/20	R203	05/05/2016	7.25	Call	Bond Future	609.4900	0.6095	542.3100	0.5423	(11.022)	0	0	0
2015/10/20	R203	05/05/2016	7.24	Put	Bond Future	287.4700	0.2875	330.5800	0.3306	14.996	0	0	0
2015/10/20	R203	05/05/2016	7.26	Put	Bond Future	278.3000	0.2783	320.4200	0.3204	15.135	0	0	0
2015/10/20	R204	05/11/2015			Bond Future	7.3459	104.8817	7.4062	104.7150	0.820	0.0000	0.0000	24,731
2015/10/20	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R204	05/11/2015	6.24	Put	Bond Future	3,120.5200	3.1205	3,287.2600	3.2873	5.343	0	0	0
2015/10/20	R204	05/11/2015	6.26	Put	Bond Future	3,063.0400	3.0630	3,229.7800	3.2298	5.444	0	0	0
2015/10/20	R204	05/11/2015	6.25	Put	Bond Future	3,091.7800	3.0918	3,258.5200	3.2585	5.393	0	0	0
2015/10/20	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R204	04/02/2016	7.50	Call	Bond Future	686.3900	0.6864	590.9100	0.5909	(13.910)	0	0	0
2015/10/20	R204	04/02/2016			Bond Future	7.4092	102.5780	7.4758	102.4074	0.899	0.0000	0.0000	0
2015/10/20	R204	04/02/2016	7.51	Call	Bond Future	701.0800	0.7011	604.3900	0.6044	(13.792)	0	0	0
2015/10/20	R204	04/02/2016	7.49	Put	Bond Future	464.7700	0.4648	541.1600	0.5412	16.436	0	0	0
2015/10/20	R204	04/02/2016	7.51	Put	Bond Future	443.0800	0.4431	517.0200	0.5170	16.688	0	0	0
2015/10/20	R204	04/02/2016	7.49	Call	Bond Future	671.6500	0.6717	577.4100	0.5774	(14.031)	0	0	0
2015/10/20	R204	04/02/2016	7.50	Put	Bond Future	453.9500	0.4540	529.1000	0.5291	16.555	0	0	0
2015/10/20	R204	05/05/2016	7.75	Call	Bond Future	1,273.1800	1.2732	1,163.2100	1.1632	(8.637)	0	0	0
2015/10/20	R204	05/05/2016			Bond Future	7.4362	104.3867	7.5097	104.2135	0.989	0.0000	0.0000	0
2015/10/20	R204	05/05/2016	7.76	Call	Bond Future	1,288.5400	1.2885	1,177.8600	1.1779	(8.590)	0	0	0
2015/10/20	R204	05/05/2016	7.74	Put	Bond Future	544.6700	0.5447	608.5600	0.6086	11.730	0	0	0
2015/10/20	R204	05/05/2016	7.76	Put	Bond Future	528.5700	0.5286	591.0500	0.5910	11.821	0	0	0
2015/10/20	R204	05/05/2016	7.74	Call	Bond Future	1,257.9100	1.2579	1,148.6400	1.1486	(8.687)	0	0	0
2015/10/20	R204	05/05/2016	7.75	Put	Bond Future	536.5700	0.5366	599.7600	0.5998	11.777	0	0	0
2015/10/20	R207	05/11/2015	7.76	Call	Bond Future	698.8800	0.6989	547.6900	0.5477	(21.633)	0	0	0
2015/10/20	R207	05/11/2015			Bond Future	7.6104	101.0394	7.6704	100.8297	0.789	0.0000	0.0000	40,838
2015/10/20	R207	05/11/2015	7.74	Call	Bond Future	650.4300	0.6504	504.5700	0.5046	(22.425)	0	0	0
2015/10/20	R207	05/11/2015	7.50	Call	Bond Future	217.4400	0.2174	144.2900	0.1443	(33.641)	0	0	19
2015/10/20	R207	05/11/2015	7.75	Call	Bond Future	674.4400	0.6744	525.8900	0.5259	(22.026)	0	0	0
2015/10/20	R207	05/11/2015	7.43	Call	Bond Future	143.7400	0.1437	89.9900	0.0900	(37.394)	0	0	53
2015/10/20	R207	05/11/2015	7.74	Put	Bond Future	198.2800	0.1983	262.1000	0.2621	32.187	0	0	0
2015/10/20	R207	05/11/2015	7.43	Put	Bond Future	777.1700	0.7772	933.1000	0.9331	20.064	0	0	0
2015/10/20	R207	05/11/2015	7.76	Put	Bond Future	177.1900	0.1772	235.6800	0.2357	33.010	0	0	0
2015/10/20	R207	05/11/2015	7.50	Put	Bond Future	604.4700	0.6045	741.0000	0.7410	22.587	0	0	0
2015/10/20	R207	05/11/2015	7.75	Put	Bond Future	187.5100	0.1875	248.6400	0.2486	32.601	0	0	0
2015/10/20	R207	04/02/2016	7.49	Put	Bond Future	1,146.7500	1.1467	1,279.9900	1.2800	11.619	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
2015/10/20	R207	04/02/2016	7.27	Put	Bond Future	1,650.2500	1.6503	1,811.6100	1.8116	9.778	0	0	0
2015/10/20	R207	04/02/2016			Bond Future	7.6761	99.0670	7.7410	98.8527	0.844	0.0000	0.0000	0
2015/10/20	R207	04/02/2016	7.51	Put	Bond Future	1,106.3100	1.1063	1,236.7900	1.2368	11.794	0	0	0
2015/10/20	R207	04/02/2016	7.27	Call	Bond Future	294.2900	0.2943	241.3500	0.2414	(17.989)	0	0	43
2015/10/20	R207	04/02/2016	7.50	Call	Bond Future	541.1200	0.5411	458.6800	0.4587	(15.235)	0	0	19
2015/10/20	R207	04/02/2016	7.51	Call	Bond Future	554.3500	0.5544	470.5300	0.4705	(15.120)	0	0	0
2015/10/20	R207	04/02/2016	7.49	Call	Bond Future	528.0900	0.5281	447.0300	0.4470	(15.350)	0	0	0
2015/10/20	R207	04/02/2016	7.50	Put	Bond Future	1,126.4200	1.1264	1,258.2800	1.2583	11.706	0	0	0
2015/10/20	R207	05/05/2016	7.86	Put	Bond Future	962.3200	0.9623	1,057.2300	1.0572	9.863	0	0	0
2015/10/20	R207	05/05/2016			Bond Future	7.7196	100.8142	7.7894	100.5965	0.903	0.0000	0.0000	0
2015/10/20	R207	05/05/2016	7.85	Put	Bond Future	975.6800	0.9757	1,071.5000	1.0715	9.821	0	0	0
2015/10/20	R207	05/05/2016	7.56	Put	Bond Future	1,425.4600	1.4255	1,548.3300	1.5483	8.620	0	0	0
2015/10/20	R207	05/05/2016	7.84	Put	Bond Future	989.1700	0.9892	1,085.9100	1.0859	9.780	0	0	0
2015/10/20	R207	05/05/2016	7.56	Call	Bond Future	924.9500	0.9250	830.1900	0.8302	(10.245)	0	0	43
2015/10/20	R207	05/05/2016	7.85	Call	Bond Future	1,382.1100	1.3821	1,260.3000	1.2603	(8.813)	0	0	0
2015/10/20	R207	05/05/2016	7.86	Call	Bond Future	1,399.8400	1.3998	1,277.1200	1.2771	(8.767)	0	0	0
2015/10/20	R207	05/05/2016	7.84	Call	Bond Future	1,364.4900	1.3645	1,243.6000	1.2436	(8.860)	0	0	0
2015/10/20	R207	04/08/2016			Bond Future	7.7629	98.9851	7.8391	98.7619	0.981	0.0000	0.0000	0
2015/10/20	R207	04/08/2016	7.99	Put	Bond Future	1,026.7300	1.0267	1,119.9200	1.1199	9.076	0	0	0
2015/10/20	R207	04/08/2016	8.01	Put	Bond Future	1,003.4100	1.0034	1,095.0800	1.0951	9.136	0	0	0
2015/10/20	R207	04/08/2016	8.00	Put	Bond Future	1,015.0200	1.0150	1,107.4500	1.1075	9.106	0	0	0
2015/10/20	R207	04/08/2016	8.01	Call	Bond Future	1,725.1800	1.7252	1,593.6500	1.5937	(7.624)	0	0	0
2015/10/20	R207	04/08/2016	7.99	Call	Bond Future	1,690.3200	1.6903	1,560.3100	1.5603	(7.691)	0	0	0
2015/10/20	R207	04/08/2016	8.00	Call	Bond Future	1,707.7000	1.7077	1,576.9300	1.5769	(7.658)	0	0	0
2015/10/20	R208	05/11/2015			Bond Future	7.7745	96.3043	7.8344	96.0520	0.770	0.0000	0.0000	39,545
2015/10/20	R208	05/11/2015	7.74	Put	Bond Future	542.6500	0.5427	678.2600	0.6783	24.990	0	0	0
2015/10/20	R208	05/11/2015	8.48	Call	Bond Future	2,922.9600	2.9230	2,672.0300	2.6720	(8.585)	0	0	0
2015/10/20	R208	05/11/2015	7.75	Call	Bond Future	416.3100	0.4163	295.9600	0.2960	(28.909)	0	0	0
2015/10/20	R208	05/11/2015	7.76	Call	Bond Future	436.3000	0.4363	312.2300	0.3122	(28.437)	0	0	0
2015/10/20	R208	05/11/2015	7.74	Call	Bond Future	396.9200	0.3969	280.2900	0.2803	(29.384)	0	0	0
2015/10/20	R208	05/11/2015	8.48	Put	Bond Future	2.7900	0.0028	4.1000	0.0041	46.953	0	0	2,200
2015/10/20	R208	05/11/2015	7.76	Put	Bond Future	497.5700	0.4976	625.7400	0.6257	25.759	0	0	0
2015/10/20	R208	05/11/2015	7.75	Put	Bond Future	519.8000	0.5198	651.6900	0.6517	25.373	0	0	0
2015/10/20	R208	04/02/2016			Bond Future	7.8369	97.8950	7.9005	97.6376	0.812	0.0000	0.0000	0
2015/10/20	R208	04/02/2016	7.74	Put	Bond Future	1,263.6800	1.2637	1,406.4700	1.4065	11.300	0	0	0
2015/10/20	R208	04/02/2016	7.76	Put	Bond Future	1,219.1000	1.2191	1,358.7200	1.3587	11.453	0	0	0
2015/10/20	R208	04/02/2016	7.75	Put	Bond Future	1,241.2600	1.2413	1,382.4600	1.3825	11.376	0	0	0
2015/10/20	R208	04/02/2016	7.76	Call	Bond Future	907.1100	0.9071	789.2500	0.7892	(12.993)	0	0	0
2015/10/20	R208	04/02/2016	7.74	Call	Bond Future	870.3200	0.8703	755.6300	0.7556	(13.178)	0	0	0
2015/10/20	R208	04/02/2016	7.75	Call	Bond Future	888.6000	0.8886	772.3200	0.7723	(13.086)	0	0	0
2015/10/20	R208	05/05/2016	7.99	Call	Bond Future	1,727.4800	1.7275	1,582.5200	1.5825	(8.391)	0	0	0
2015/10/20	R208	05/05/2016	8.00	Put	Bond Future	1,277.1600	1.2772	1,392.7100	1.3927	9.047	0	0	0
2015/10/20	R208	05/05/2016			Bond Future	7.8782	96.2198	7.9457	95.9582	0.856	0.0000	0.0000	0
2015/10/20	R208	05/05/2016	8.00	Call	Bond Future	1,748.9000	1.7489	1,602.8800	1.6029	(8.349)	0	0	0
2015/10/20	R208	05/05/2016	8.01	Call	Bond Future	1,770.7600	1.7708	1,623.6700	1.6237	(8.307)	0	0	0
2015/10/20	R208	05/05/2016	7.99	Put	Bond Future	1,294.3700	1.2944	1,410.9800	1.4110	9.009	0	0	0
2015/10/20	R208	05/05/2016	8.01	Put	Bond Future	1,260.4000	1.2604	1,374.8800	1.3749	9.083	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
2015/10/20	R209	05/11/2015	7.99	Put	Bond Future	6,502.0800	6.5021	7,070.7100	7.0707	8.745	0	0	0
2015/10/20	R209	05/11/2015	9.25	Call	Bond Future	3,513.8300	3.5138	2,981.7700	2.9818	(15.142)	0	0	0
2015/10/20	R209	05/11/2015			Bond Future	8.7864	76.8216	8.8612	76.2511	0.851	0.0000	0.0000	24,850
2015/10/20	R209	05/11/2015	8.01	Put	Bond Future	6,329.5700	6.3296	6,897.7600	6.8978	8.977	0	0	0
2015/10/20	R209	05/11/2015	9.16	Put	Bond Future	142.9900	0.1430	206.9600	0.2070	44.737	0	0	0
2015/10/20	R209	05/11/2015	7.99	Call	Bond Future	2.7600	0.0028	0.8500	0.0009	(69.203)	0	0	0
2015/10/20	R209	05/11/2015	8.00	Put	Bond Future	6,415.7300	6.4157	6,984.1500	6.9841	8.860	0	0	0
2015/10/20	R209	05/11/2015	9.25	Put	Bond Future	80.1400	0.0801	118.6200	0.1186	48.016	0	0	900
2015/10/20	R209	05/11/2015	8.50	Put	Bond Future	2,473.0800	2.4731	2,944.0400	2.9440	19.043	0	0	0
2015/10/20	R209	05/11/2015	9.00	Put	Bond Future	355.4700	0.3555	491.8100	0.4918	38.355	0	0	500
2015/10/20	R209	05/11/2015	8.00	Call	Bond Future	3.0800	0.0031	0.9600	0.0010	(68.831)	0	0	0
2015/10/20	R209	05/11/2015	8.01	Call	Bond Future	3.4500	0.0035	1.1000	0.0011	(68.116)	0	0	0
2015/10/20	R209	05/11/2015	9.16	Call	Bond Future	2,928.7900	2.9288	2,422.2200	2.4222	(17.296)	0	0	0
2015/10/20	R209	05/11/2015	8.50	Call	Bond Future	226.9300	0.2269	127.3500	0.1273	(43.881)	0	0	900
2015/10/20	R209	05/11/2015	9.00	Call	Bond Future	1,967.4400	1.9674	1,533.2400	1.5332	(22.069)	0	0	0
2015/10/20	R209	04/02/2016	8.74	Call	Bond Future	2,069.4400	2.0694	1,798.6300	1.7986	(13.086)	0	0	0
2015/10/20	R209	04/02/2016	8.75	Put	Bond Future	2,774.6400	2.7746	3,081.7700	3.0818	11.069	0	0	0
2015/10/20	R209	04/02/2016			Bond Future	8.8378	78.0906	8.9147	77.5097	0.871	0.0000	0.0000	400
2015/10/20	R209	04/02/2016	8.75	Call	Bond Future	2,104.0200	2.1040	1,830.2700	1.8303	(13.011)	0	0	0
2015/10/20	R209	04/02/2016	8.76	Call	Bond Future	2,138.9400	2.1389	1,862.2500	1.8622	(12.936)	0	0	0
2015/10/20	R209	04/02/2016	9.52	Put	Bond Future	709.7900	0.7098	823.1500	0.8231	15.971	0	0	2,200
2015/10/20	R209	04/02/2016	8.74	Put	Bond Future	2,817.0400	2.8170	3,127.1100	3.1271	11.007	0	0	0
2015/10/20	R209	04/02/2016	8.76	Put	Bond Future	2,732.6900	2.7327	3,036.8800	3.0369	11.132	0	0	0
2015/10/20	R209	04/02/2016	9.52	Call	Bond Future	5,631.7400	5.6317	5,164.2200	5.1642	(8.302)	0	0	0
2015/10/20	R209	05/05/2016			Bond Future	8.8795	76.3182	8.9585	75.7274	0.890	0.0000	0.0000	0
2015/10/20	R209	05/05/2016	9.00	Call	Bond Future	3,741.1600	3.7412	3,407.6200	3.4076	(8.915)	0	0	0
2015/10/20	R209	05/05/2016	8.99	Put	Bond Future	2,877.3300	2.8773	3,136.6300	3.1366	9.012	0	0	0
2015/10/20	R209	05/05/2016	9.01	Put	Bond Future	2,809.3700	2.8094	3,064.4600	3.0645	9.080	0	0	0
2015/10/20	R209	05/05/2016	9.00	Put	Bond Future	2,842.9700	2.8430	3,100.1600	3.1002	9.047	0	0	0
2015/10/20	R209	05/05/2016	9.01	Call	Bond Future	3,781.3800	3.7814	3,445.7400	3.4457	(8.876)	0	0	0
2015/10/20	R209	05/05/2016	8.99	Call	Bond Future	3,701.5900	3.7016	3,370.1600	3.3702	(8.954)	0	0	0
2015/10/20	R210	05/11/2015			Bond Future	181.3958	181.3958	181.4331	181.4331	0.021	0.0000	0.0000	2,894
2015/10/20	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R210	05/11/2015	181.99	Put	Bond Future	594.1900	0.5942	556.9300	0.5569	(6.271)	0	0	0
2015/10/20	R210	05/11/2015	182.01	Put	Bond Future	614.1900	0.6142	576.9300	0.5769	(6.067)	0	0	0
2015/10/20	R210	05/11/2015	182.00	Put	Bond Future	604.1900	0.6042	566.9300	0.5669	(6.167)	0	0	0
2015/10/20	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R210	04/02/2016	184.99	Put	Bond Future	582.8200	0.5828	547.1700	0.5472	(6.117)	0	0	0
2015/10/20	R210	04/02/2016			Bond Future	184.4072	184.4072	184.4428	184.4428	0.019	0.0000	0.0000	0
2015/10/20	R210	04/02/2016	185.01	Put	Bond Future	602.8200	0.6028	567.1700	0.5672	(5.914)	0	0	0
2015/10/20	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R210	04/02/2016	185.00	Put	Bond Future	592.8200	0.5928	557.1700	0.5572	(6.014)	0	0	0
2015/10/20	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/10/20	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R211	05/11/2015			Bond Future	136.2703	136.2703	136.3046	136.3046	0.025	0.0000	0.0000	0
2015/10/20	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R211	05/11/2015	134.99	Call	Bond Future	1,280.3400	1.2803	1,314.5700	1.3146	2.674	0	0	0
2015/10/20	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R211	05/11/2015	135.00	Call	Bond Future	1,270.3400	1.2703	1,304.5700	1.3046	2.695	0	0	0
2015/10/20	R211	05/11/2015	135.01	Call	Bond Future	1,260.3400	1.2603	1,294.5700	1.2946	2.716	0	0	0
2015/10/20	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R211	04/02/2016			Bond Future	136.8387	136.8387	136.8718	136.8718	0.024	0.0000	0.0000	1,120
2015/10/20	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R211	04/02/2016	138.99	Put	Bond Future	2,151.2700	2.1513	2,118.2200	2.1182	(1.536)	0	0	0
2015/10/20	R211	04/02/2016	139.01	Put	Bond Future	2,171.2700	2.1713	2,138.2200	2.1382	(1.522)	0	0	0
2015/10/20	R211	04/02/2016	139.00	Put	Bond Future	2,161.2700	2.1613	2,128.2200	2.1282	(1.529)	0	0	0
2015/10/20	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R212	05/11/2015			Bond Future	142.0795	142.0795	142.3535	142.3535	0.193	0.0000	0.0000	1,928
2015/10/20	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R212	05/11/2015	145.99	Put	Bond Future	3,910.4600	3.9105	3,636.5400	3.6365	(7.005)	0	0	0
2015/10/20	R212	05/11/2015	146.01	Put	Bond Future	3,930.4600	3.9305	3,656.5400	3.6565	(6.969)	0	0	0
2015/10/20	R212	05/11/2015	146.00	Put	Bond Future	3,920.4600	3.9205	3,646.5400	3.6465	(6.987)	0	0	0
2015/10/20	R212	04/02/2016			Bond Future	142.5791	142.5791	142.8557	142.8557	0.194	0.0000	0.0000	0
2015/10/20	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R212	04/02/2016	145.99	Put	Bond Future	3,410.9500	3.4110	3,134.3000	3.1343	(8.111)	0	0	0
2015/10/20	R212	04/02/2016	146.01	Put	Bond Future	3,430.9500	3.4310	3,154.3000	3.1543	(8.063)	0	0	0
2015/10/20	R212	04/02/2016	146.00	Put	Bond Future	3,420.9500	3.4210	3,144.3000	3.1443	(8.087)	0	0	0
2015/10/20	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R213	05/11/2015	7.76	Call	Bond Future	0.6400	0.0006	0.1700	0.0002	(73.438)	0	0	0
2015/10/20	R213	05/11/2015			Bond Future	8.6731	87.3252	8.7428	86.8016	0.804	0.0000	0.0000	21,426
2015/10/20	R213	05/11/2015	7.74	Call	Bond Future	0.4900	0.0005	0.1300	0.0001	(73.469)	0	0	0
2015/10/20	R213	05/11/2015	7.75	Call	Bond Future	0.5600	0.0006	0.1500	0.0002	(73.214)	0	0	0
2015/10/20	R213	05/11/2015	7.74	Put	Bond Future	7,462.3400	7.4623	7,985.6000	7.9856	7.012	0	0	0
2015/10/20	R213	05/11/2015	7.76	Put	Bond Future	7,293.2600	7.2933	7,816.4100	7.8164	7.173	0	0	0
2015/10/20	R213	05/11/2015	7.75	Put	Bond Future	7,377.7400	7.3777	7,900.9500	7.9010	7.092	0	0	0
2015/10/20	R213	04/02/2016			Bond Future	8.7323	88.7676	8.8043	88.2344	0.825	0.0000	0.0000	700
2015/10/20	R213	04/02/2016	8.75	Call	Bond Future	2,391.3100	2.3913	2,111.9000	2.1119	(11.684)	0	0	0
2015/10/20	R213	04/02/2016	8.74	Put	Bond Future	2,296.4600	2.2965	2,553.0100	2.5530	11.172	0	0	0
2015/10/20	R213	04/02/2016	8.76	Put	Bond Future	2,223.1900	2.2232	2,474.3100	2.4743	11.295	0	0	0
2015/10/20	R213	04/02/2016	8.75	Put	Bond Future	2,259.6200	2.2596	2,513.4400	2.5134	11.233	0	0	0
2015/10/20	R213	04/02/2016	8.76	Call	Bond Future	2,429.0300	2.4290	2,146.9200	2.1469	(11.614)	0	0	0
2015/10/20	R213	04/02/2016	8.74	Call	Bond Future	2,353.9100	2.3539	2,077.2300	2.0772	(11.754)	0	0	0
2015/10/20	R213	05/05/2016	8.76	Put	Bond Future	3,216.7800	3.2168	3,480.6900	3.4807	8.204	0	0	0
2015/10/20	R213	05/05/2016	8.74	Put	Bond Future	3,292.5200	3.2925	3,560.4700	3.5605	8.138	0	0	0
2015/10/20	R213	05/05/2016			Bond Future	8.7756	86.7844	8.8497	86.2422	0.845	0.0000	0.0000	0
2015/10/20	R213	05/05/2016	8.75	Put	Bond Future	3,254.4900	3.2545	3,520.4200	3.5204	8.171	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
2015/10/20	R213	05/05/2016	8.74	Call	Bond Future	3,030.6000	3.0306	2,756.3000	2.7563	(9.051)	0	0	0
2015/10/20	R213	05/05/2016	8.75	Call	Bond Future	3,066.3200	3.0663	2,790.0000	2.7900	(9.011)	0	0	0
2015/10/20	R213	05/05/2016	8.76	Call	Bond Future	3,102.2700	3.1023	2,823.9300	2.8239	(8.972)	0	0	0
2015/10/20	R214	05/11/2015			Bond Future	8.8367	77.7806	8.9165	77.1376	0.903	0.0000	0.0000	16,945
2015/10/20	R214	05/11/2015	7.99	Put	Bond Future	7,400.9200	7.4009	8,042.7400	8.0427	8.672	0	0	0
2015/10/20	R214	05/11/2015	8.00	Put	Bond Future	7,307.1500	7.3072	7,948.8200	7.9488	8.781	0	0	0
2015/10/20	R214	05/11/2015	8.01	Put	Bond Future	7,213.5700	7.2136	7,855.0800	7.8551	8.893	0	0	0
2015/10/20	R214	05/11/2015	7.99	Call	Bond Future	1.6100	0.0016	0.4400	0.0004	(72.671)	0	0	0
2015/10/20	R214	05/11/2015	8.00	Call	Bond Future	1.8200	0.0018	0.5000	0.0005	(72.527)	0	0	0
2015/10/20	R214	05/11/2015	8.01	Call	Bond Future	2.0500	0.0021	0.5700	0.0006	(72.195)	0	0	0
2015/10/20	R214	04/02/2016			Bond Future	8.8893	79.0654	8.9714	78.4109	0.924	0.0000	0.0000	5,133
2015/10/20	R214	04/02/2016	7.99	Put	Bond Future	8,187.6800	8.1877	8,761.4100	8.7614	7.007	0	0	0
2015/10/20	R214	04/02/2016	8.00	Call	Bond Future	389.3800	0.3894	306.8500	0.3068	(21.195)	0	0	0
2015/10/20	R214	04/02/2016	8.01	Call	Bond Future	400.5000	0.4005	316.0500	0.3161	(21.086)	0	0	0
2015/10/20	R214	04/02/2016	7.99	Call	Bond Future	378.9500	0.3790	298.2500	0.2982	(21.296)	0	0	0
2015/10/20	R214	04/02/2016	8.01	Put	Bond Future	8,021.9000	8.0219	8,591.8800	8.5919	7.105	0	0	0
2015/10/20	R214	04/02/2016	8.00	Put	Bond Future	8,104.3600	8.1044	8,676.2600	8.6763	7.057	0	0	0
2015/10/20	R214	05/05/2016	9.01	Call	Bond Future	3,815.1400	3.8151	3,449.0500	3.4490	(9.596)	0	0	0
2015/10/20	R214	05/05/2016			Bond Future	8.9285	77.1646	9.0127	76.4990	0.943	0.0000	0.0000	0
2015/10/20	R214	05/05/2016	8.99	Call	Bond Future	3,733.2800	3.7333	3,371.9800	3.3720	(9.678)	0	0	0
2015/10/20	R214	05/05/2016	9.00	Call	Bond Future	3,773.8800	3.7739	3,410.1800	3.4102	(9.637)	0	0	0
2015/10/20	R214	05/05/2016	8.99	Put	Bond Future	3,245.8800	3.2459	3,550.2400	3.5502	9.377	0	0	0
2015/10/20	R214	05/05/2016	9.01	Put	Bond Future	3,170.4400	3.1704	3,470.0100	3.4700	9.449	0	0	0
2015/10/20	R214	05/05/2016	9.00	Put	Bond Future	3,207.7600	3.2078	3,509.7200	3.5097	9.413	0	0	0
2015/10/20	R248	05/11/2015	8.01	Put	Bond Future	10,114.9800	10.1150	10,939.9600	10.9400	8.156	0	0	0
2015/10/20	R248	05/11/2015			Bond Future	8.9020	100.0884	8.9818	99.2635	0.897	0.0000	0.0000	48,520
2015/10/20	R248	05/11/2015	8.00	Put	Bond Future	10,238.4400	10.2384	11,063.4200	11.0634	8.058	0	0	0
2015/10/20	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R248	05/11/2015	7.99	Put	Bond Future	10,362.1500	10.3621	11,187.1300	11.1871	7.961	0	0	0
2015/10/20	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	494.3700	0.4944	100.000	0	0	0
2015/10/20	R248	04/02/2016			Bond Future	8.9563	101.7418	9.0385	100.9020	0.918	0.0000	0.0000	3,750
2015/10/20	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	392.1600	0.3922	100.000	0	0	0
2015/10/20	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	290.1400	0.2901	100.000	0	0	0
2015/10/20	R248	04/02/2016	8.99	Call	Bond Future	345.4100	0.3454	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	R248	04/02/2016	9.00	Call	Bond Future	447.6200	0.4476	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	R248	04/02/2016	9.01	Call	Bond Future	549.6400	0.5496	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	R248	05/05/2016			Bond Future	8.9971	99.1004	9.0815	98.2462	0.938	0.0000	0.0000	0
2015/10/20	R248	05/05/2016	8.99	Put	Bond Future	72.7100	0.0727	926.8700	0.9269	1174.749	0	0	0
2015/10/20	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	722.8800	0.7229	100.000	0	0	0
2015/10/20	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/20	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	824.7800	0.8248	100.000	0	0	0
2015/10/20	R248	05/05/2016	9.00	Call	Bond Future	29.3800	0.0294	0.0000	0.0000	(100.000)	0	0	0
2015/10/20	R248	05/05/2016	9.01	Call	Bond Future	131.2800	0.1313	0.0000	0.0000	(100.000)	0	0	0



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<b>Total</b>												<b>538132</b>
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