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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/10/2015 TO 23/10/2015

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
2015/10/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2025	05/11/2015			Bond Future	123.8839	123.8839	123.9091	123.9091	0.020	0.0000	0.0000	625
2015/10/23	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2025	05/11/2015	123.01	Call	Bond Future	873.8500	0.8739	899.1300	0.8991	2.893	0	0	0
2015/10/23	2025	05/11/2015	122.99	Call	Bond Future	893.8500	0.8939	919.1300	0.9191	2.828	0	0	0
2015/10/23	2025	05/11/2015	123.00	Call	Bond Future	883.8500	0.8839	909.1300	0.9091	2.860	0	0	0
2015/10/23	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2025	04/02/2016	126.01	Put	Bond Future	1,293.0800	1.2931	1,269.4700	1.2695	(1.826)	0	0	0
2015/10/23	2025	04/02/2016			Bond Future	124.7169	124.7169	124.7405	124.7405	0.019	0.0000	0.0000	0
2015/10/23	2025	04/02/2016	126.00	Put	Bond Future	1,283.0800	1.2831	1,259.4700	1.2595	(1.840)	0	0	0
2015/10/23	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2025	04/02/2016	125.99	Put	Bond Future	1,273.0800	1.2731	1,249.4700	1.2495	(1.855)	0	0	0
2015/10/23	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2030	05/11/2015			Bond Future	8.7903	95.8502	8.8197	95.6251	0.334	0.0000	0.0000	9,973
2015/10/23	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2030	05/11/2015	8.49	Put	Bond Future	2,344.0500	2.3441	2,569.1000	2.5691	9.601	0	0	0
2015/10/23	2030	05/11/2015	8.51	Put	Bond Future	2,185.4200	2.1854	2,410.4700	2.4105	10.298	0	0	0
2015/10/23	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2030	05/11/2015	8.50	Put	Bond Future	2,264.6900	2.2647	2,489.7400	2.4897	9.937	0	0	0
2015/10/23	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2030	04/02/2016			Bond Future	8.8537	93.4244	8.8843	93.1939	0.345	0.0000	0.0000	400
2015/10/23	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2030	04/02/2016	8.74	Put	Bond Future	864.2600	0.8643	1,094.7200	1.0947	26.666	0	0	0
2015/10/23	2030	04/02/2016	8.76	Put	Bond Future	711.4800	0.7115	941.9400	0.9419	32.392	0	0	0
2015/10/23	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2030	04/02/2016	8.75	Put	Bond Future	787.8200	0.7878	1,018.2800	1.0183	29.253	0	0	0
2015/10/23	2032	05/11/2015			Bond Future	8.8752	95.5618	8.9046	95.3207	0.331	0.0000	0.0000	2,982
2015/10/23	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2032	05/11/2015	7.99	Put	Bond Future	7,701.2200	7.7012	7,942.3800	7.9424	3.131	0	0	0
2015/10/23	2032	05/11/2015	8.01	Put	Bond Future	7,517.3800	7.5174	7,758.5400	7.7585	3.208	0	0	0
2015/10/23	2032	05/11/2015	8.00	Put	Bond Future	7,609.2400	7.6092	7,850.4000	7.8504	3.169	0	0	0
2015/10/23	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2032	04/02/2016			Bond Future	8.9379	97.1378	8.9684	96.8909	0.342	0.0000	0.0000	0
2015/10/23	2032	04/02/2016	8.69	Put	Bond Future	2,039.5500	2.0396	2,286.4000	2.2864	12.103	0	0	0
2015/10/23	2032	04/02/2016	8.71	Put	Bond Future	1,872.6100	1.8726	2,119.4600	2.1195	13.182	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
2015/10/23	2032	04/02/2016	8.70	Put	Bond Future	1,956.0300	1.9560	2,202.8800	2.2029	12.620	0	0	0
2015/10/23	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2032	05/05/2016			Bond Future	8.9898	94.6913	9.0213	94.4401	0.350	0.0000	0.0000	0
2015/10/23	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	249.8400	0.2498	100.000	0	0	0
2015/10/23	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	90.1400	0.0901	100.000	0	0	0
2015/10/23	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	169.9400	0.1699	100.000	0	0	0
2015/10/23	2032	05/05/2016	9.01	Call	Bond Future	161.0600	0.1611	0.0000	0.0000	(100.000)	0	0	0
2015/10/23	2032	05/05/2016	8.99	Call	Bond Future	1.3600	0.0014	0.0000	0.0000	(100.000)	0	0	0
2015/10/23	2032	05/05/2016	9.00	Call	Bond Future	81.2600	0.0813	0.0000	0.0000	(100.000)	0	0	0
2015/10/23	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2033	05/11/2015			Bond Future	102.8524	102.8524	102.8740	102.8740	0.021	0.0000	0.0000	0
2015/10/23	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2033	05/11/2015	102.40	Call	Bond Future	452.3900	0.4524	473.9600	0.4740	4.768	0	0	0
2015/10/23	2033	05/11/2015	102.41	Call	Bond Future	442.3900	0.4424	463.9600	0.4640	4.876	0	0	0
2015/10/23	2033	05/11/2015	102.39	Call	Bond Future	462.3900	0.4624	483.9600	0.4840	4.665	0	0	0
2015/10/23	2033	04/02/2016	102.40	Call	Bond Future	2,157.0900	2.1571	2,177.2900	2.1773	0.936	0	0	0
2015/10/23	2033	04/02/2016			Bond Future	104.5571	104.5571	104.5773	104.5773	0.019	0.0000	0.0000	0
2015/10/23	2033	04/02/2016	102.41	Call	Bond Future	2,147.0900	2.1471	2,167.2900	2.1673	0.941	0	0	0
2015/10/23	2033	04/02/2016	102.39	Call	Bond Future	2,167.0900	2.1671	2,187.2900	2.1873	0.932	0	0	0
2015/10/23	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2033	05/05/2016			Bond Future	105.4180	105.4180	105.4386	105.4386	0.020	0.0000	0.0000	0
2015/10/23	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2033	05/05/2016	102.40	Call	Bond Future	3,017.9900	3.0180	3,038.6500	3.0387	0.685	0	0	0
2015/10/23	2033	05/05/2016	102.41	Call	Bond Future	3,007.9900	3.0080	3,028.6500	3.0287	0.687	0	0	0
2015/10/23	2033	05/05/2016	102.39	Call	Bond Future	3,027.9900	3.0280	3,048.6500	3.0487	0.682	0	0	0
2015/10/23	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	05/11/2015	7.99	Put	Bond Future	10,368.6900	10.3687	10,677.0500	10.6770	2.974	0	0	0
2015/10/23	2037	05/11/2015	8.01	Put	Bond Future	10,158.1000	10.1581	10,466.4600	10.4665	3.036	0	0	0
2015/10/23	2037	05/11/2015			Bond Future	9.0550	97.1393	9.0894	96.8310	0.380	0.0000	0.0000	49,825
2015/10/23	2037	05/11/2015	8.00	Put	Bond Future	10,263.3100	10.2633	10,571.6700	10.5717	3.004	0	0	0
2015/10/23	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	04/02/2016	8.75	Put	Bond Future	3,338.5000	3.3385	3,653.5400	3.6535	9.437	0	0	0
2015/10/23	2037	04/02/2016			Bond Future	9.1166	94.4843	9.1523	94.1693	0.391	0.0000	0.0000	370
2015/10/23	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	04/02/2016	8.74	Put	Bond Future	3,432.1200	3.4321	3,747.1600	3.7472	9.179	0	0	0
2015/10/23	2037	04/02/2016	8.76	Put	Bond Future	3,245.0100	3.2450	3,560.0500	3.5600	9.708	0	0	0

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2015/10/23	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	05/05/2016	9.00	Put	Bond Future	1,503.4900	1.5035	1,824.1500	1.8241	21.328	0	0	0
2015/10/23	2037	05/05/2016			Bond Future	9.1695	96.1490	9.2062	95.8284	0.400	0.0000	0.0000	0
2015/10/23	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2037	05/05/2016	8.99	Put	Bond Future	1,593.3700	1.5934	1,914.0300	1.9140	20.125	0	0	0
2015/10/23	2037	05/05/2016	9.01	Put	Bond Future	1,413.7400	1.4137	1,734.4000	1.7344	22.682	0	0	0
2015/10/23	2038	05/11/2015			Bond Future	127.8216	127.8216	127.8484	127.8484	0.021	0.0000	0.0000	7,309
2015/10/23	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2038	05/11/2015	133.99	Put	Bond Future	6,168.4400	6.1684	6,141.6100	6.1416	(0.435)	0	0	0
2015/10/23	2038	05/11/2015	134.01	Put	Bond Future	6,188.4400	6.1884	6,161.6100	6.1616	(0.434)	0	0	0
2015/10/23	2038	05/11/2015	134.00	Put	Bond Future	6,178.4400	6.1784	6,151.6100	6.1516	(0.434)	0	0	0
2015/10/23	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2038	04/02/2016			Bond Future	128.5675	128.5675	128.5926	128.5926	0.020	0.0000	0.0000	745
2015/10/23	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2038	04/02/2016	130.99	Put	Bond Future	2,422.5000	2.4225	2,397.4100	2.3974	(1.036)	0	0	0
2015/10/23	2038	04/02/2016	131.01	Put	Bond Future	2,442.5000	2.4425	2,417.4100	2.4174	(1.027)	0	0	0
2015/10/23	2038	04/02/2016	131.00	Put	Bond Future	2,432.5000	2.4325	2,407.4100	2.4074	(1.031)	0	0	0
2015/10/23	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2044	05/11/2015			Bond Future	9.1146	98.7248	9.1490	98.3891	0.378	0.0000	0.0000	17,516
2015/10/23	2044	05/11/2015	8.24	Put	Bond Future	9,234.2300	9.2342	9,569.9500	9.5700	3.636	0	0	0
2015/10/23	2044	05/11/2015	8.26	Put	Bond Future	9,006.6700	9.0067	9,342.3900	9.3424	3.727	0	0	0
2015/10/23	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2044	05/11/2015	8.25	Put	Bond Future	9,120.3400	9.1203	9,456.0600	9.4561	3.681	0	0	0
2015/10/23	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2044	04/02/2016	8.99	Put	Bond Future	1,799.5000	1.7995	2,142.4800	2.1425	19.060	0	0	0
2015/10/23	2044	04/02/2016			Bond Future	9.1735	95.9708	9.2091	95.6278	0.389	0.0000	0.0000	1,110
2015/10/23	2044	04/02/2016	9.01	Put	Bond Future	1,600.5800	1.6006	1,943.5600	1.9436	21.428	0	0	0
2015/10/23	2044	04/02/2016	9.00	Put	Bond Future	1,699.9500	1.7000	2,042.9300	2.0429	20.176	0	0	0
2015/10/23	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2044	05/05/2016	8.99	Put	Bond Future	2,281.8800	2.2819	2,630.8600	2.6309	15.294	0	0	0
2015/10/23	2044	05/05/2016			Bond Future	9.2241	97.6616	9.2607	97.3126	0.397	0.0000	0.0000	0
2015/10/23	2044	05/05/2016	9.01	Put	Bond Future	2,083.3200	2.0833	2,432.3000	2.4323	16.751	0	0	0
2015/10/23	2044	05/05/2016	9.00	Put	Bond Future	2,182.5100	2.1825	2,531.4900	2.5315	15.990	0	0	0
2015/10/23	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2046	05/11/2015			Bond Future	127.8444	127.8444	127.8714	127.8714	0.021	0.0000	0.0000	6,943
2015/10/23	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
2015/10/23	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2046	05/11/2015	132.99	Put	Bond Future	5,145.6300	5.1456	5,118.6100	5.1186	(0.525)	0	0	0
2015/10/23	2046	05/11/2015	133.01	Put	Bond Future	5,165.6300	5.1656	5,138.6100	5.1386	(0.523)	0	0	0
2015/10/23	2046	05/11/2015	133.00	Put	Bond Future	5,155.6300	5.1556	5,128.6100	5.1286	(0.524)	0	0	0
2015/10/23	2046	04/02/2016	127.99	Call	Bond Future	1,973.4100	1.9734	1,998.6000	1.9986	1.276	0	0	0
2015/10/23	2046	04/02/2016			Bond Future	129.9634	129.9634	129.9886	129.9886	0.019	0.0000	0.0000	0
2015/10/23	2046	04/02/2016	128.00	Call	Bond Future	1,963.4100	1.9634	1,988.6000	1.9886	1.283	0	0	0
2015/10/23	2046	04/02/2016	128.01	Call	Bond Future	1,953.4100	1.9534	1,978.6000	1.9786	1.290	0	0	0
2015/10/23	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2050	05/11/2015			Bond Future	135.9797	135.9797	135.0367	135.0367	(0.693)	0.0000	0.0000	5,431
2015/10/23	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2050	05/11/2015	144.99	Put	Bond Future	9,010.2700	9.0103	9,953.2600	9.9533	10.466	0	0	0
2015/10/23	2050	05/11/2015	145.01	Put	Bond Future	9,030.2700	9.0303	9,973.2600	9.9733	10.443	0	0	0
2015/10/23	2050	05/11/2015	145.00	Put	Bond Future	9,020.2700	9.0203	9,963.2600	9.9633	10.454	0	0	0
2015/10/23	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2050	04/02/2016			Bond Future	136.7049	136.7049	135.7436	135.7436	(0.703)	0.0000	0.0000	0
2015/10/23	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2050	04/02/2016	137.99	Put	Bond Future	1,285.1000	1.2851	2,246.4000	2.2464	74.804	0	0	0
2015/10/23	2050	04/02/2016	138.01	Put	Bond Future	1,305.1000	1.3051	2,266.4000	2.2664	73.657	0	0	0
2015/10/23	2050	04/02/2016	138.00	Put	Bond Future	1,295.1000	1.2951	2,256.4000	2.2564	74.226	0	0	0
2015/10/23	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	AL37	05/11/2015			Index Future	467.9340	467.9340	468.0350	468.0350	0.022	0.0000	0.0000	3
2015/10/23	AL37	04/02/2016			Index Future	475.6510	475.6510	475.7450	475.7450	0.020	0.0000	0.0000	0
2015/10/23	AL7T	05/11/2015			Index Future	548.5800	548.5800	547.9580	547.9580	(0.113)	0.0000	0.0000	1
2015/10/23	AL7T	04/02/2016			Index Future	557.6270	557.6270	556.9850	556.9850	(0.115)	0.0000	0.0000	0
2015/10/23	ALBI	05/11/2015			Index Future	499.8790	499.8790	498.9900	498.9900	(0.178)	0.0000	0.0000	459
2015/10/23	ALBI	04/02/2016			Index Future	508.1230	508.1230	507.2100	507.2100	(0.180)	0.0000	0.0000	146
2015/10/23	ALBI	05/05/2016			Index Future	517.0650	517.0650	516.1370	516.1370	(0.179)	0.0000	0.0000	0
2015/10/23	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
2015/10/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	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
2015/10/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/23	EL28	05/11/2015	126.99	Put	Bond Future	275.8200	0.2758	248.2100	0.2482	(10.010)	0	0	0
2015/10/23	EL28	05/11/2015			Bond Future	126.7142	126.7142	126.7418	126.7418	0.022	0.0000	0.0000	0
2015/10/23	EL28	05/11/2015	127.01	Put	Bond Future	295.8200	0.2958	268.2100	0.2682	(9.333)	0	0	0
2015/10/23	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	EL28	05/11/2015	127.00	Put	Bond Future	285.8200	0.2858	258.2100	0.2582	(9.660)	0	0	0
2015/10/23	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	EL28	04/02/2016	128.99	Put	Bond Future	175.5600	0.1756	149.6400	0.1496	(14.764)	0	0	0
2015/10/23	EL28	04/02/2016			Bond Future	128.8144	128.8144	128.8404	128.8404	0.020	0.0000	0.0000	0
2015/10/23	EL28	04/02/2016	129.01	Put	Bond Future	195.5600	0.1956	169.6400	0.1696	(13.254)	0	0	0
2015/10/23	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	EL28	04/02/2016	129.00	Put	Bond Future	185.5600	0.1856	159.6400	0.1596	(13.969)	0	0	0
2015/10/23	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	ES33	05/11/2015	9.00	Put	Bond Future	6,787.6400	6.7876	7,026.3400	7.0263	3.517	0	0	0
2015/10/23	ES33	05/11/2015			Bond Future	9.9097	81.1457	9.9438	80.9070	0.344	0.0000	0.0000	6,561
2015/10/23	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	ES33	05/11/2015	8.99	Put	Bond Future	6,866.9700	6.8670	7,105.6700	7.1057	3.476	0	0	0
2015/10/23	ES33	05/11/2015	9.01	Put	Bond Future	6,708.4100	6.7084	6,947.1100	6.9471	3.558	0	0	0
2015/10/23	ES33	04/02/2016	10.01	Call	Bond Future	48.4400	0.0484	0.0000	0.0000	(100.000)	0	0	0

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2015/10/23	ES33	04/02/2016			Bond Future	10.0030		82.4839	10.0384	82.2399	0.354	0.0000	0.0000	0
2015/10/23	ES33	04/02/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	ES33	04/02/2016	9.99	Put	Bond Future	89.6900		0.0897	333.7300	0.3337	272.093	0	0	0
2015/10/23	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	195.6000	0.1956	100.000	0	0	0
2015/10/23	ES33	04/02/2016	10.00	Put	Bond Future	20.5800		0.0206	264.6200	0.2646	1185.811	0	0	0
2015/10/23	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	ES33	05/05/2016			Bond Future	10.0841		80.1461	10.1207	79.8976	0.363	0.0000	0.0000	0
2015/10/23	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	ES33	05/05/2016	9.99	Put	Bond Future	644.8100		0.6448	893.2800	0.8933	38.534	0	0	0
2015/10/23	ES33	05/05/2016	10.01	Put	Bond Future	507.1700		0.5072	755.6400	0.7556	48.991	0	0	0
2015/10/23	ES33	05/05/2016	10.00	Put	Bond Future	575.9400		0.5759	824.4100	0.8244	43.142	0	0	0
2015/10/23	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	GOVI	05/11/2015			GOVI	497.0410		497.0410	496.3270	496.3270	(0.144)	0.0000	0.0000	448
2015/10/23	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	GOVI	05/11/2015	529.99	Put	GOVI	329,490.0000		32.9490	336,630.0000	33.6630	2.167	0	0	0
2015/10/23	GOVI	05/11/2015	530.01	Put	GOVI	329,690.0000		32.9690	336,830.0000	33.6830	2.166	0	0	0
2015/10/23	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	GOVI	05/11/2015	530.00	Put	GOVI	329,590.0000		32.9590	336,730.0000	33.6730	2.166	0	0	0
2015/10/23	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	GOVI	04/02/2016			GOVI	505.2380		505.2380	504.5040	504.5040	(0.145)	0.0000	0.0000	26
2015/10/23	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	GOVI	04/02/2016	511.99	Put	GOVI	67,520.0000		6.7520	74,860.0000	7.4860	10.871	0	0	0
2015/10/23	GOVI	04/02/2016	512.01	Put	GOVI	67,720.0000		6.7720	75,060.0000	7.5060	10.839	0	0	0
2015/10/23	GOVI	04/02/2016	512.00	Put	GOVI	67,620.0000		6.7620	74,960.0000	7.4960	10.855	0	0	0
2015/10/23	GOVI	05/05/2016	518.01	Put	GOVI	38,800.0000		3.8800	46,280.0000	4.6280	19.278	0	0	0
2015/10/23	GOVI	05/05/2016			GOVI	514.1300		514.1300	513.3820	513.3820	(0.145)	0.0000	0.0000	0
2015/10/23	GOVI	05/05/2016	518.00	Put	GOVI	38,700.0000		3.8700	46,180.0000	4.6180	19.328	0	0	0
2015/10/23	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	GOVI	05/05/2016	517.99	Put	GOVI	38,600.0000		3.8600	46,080.0000	4.6080	19.378	0	0	0
2015/10/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/23	IGOV	05/11/2015			Index Future	234.1020		234.1020	234.0180	234.0180	(0.036)	0.0000	0.0000	915
2015/10/23	IGOV	04/02/2016			Index Future	237.9820		237.9820	237.8930	237.8930	(0.037)	0.0000	0.0000	138
2015/10/23	IGOV	05/05/2016			Index Future	242.1890		242.1890	242.0990	242.0990	(0.037)	0.0000	0.0000	0
2015/10/23	ILBI	05/11/2015			Index Future	635.1380		635.1380	634.9410	634.9410	(0.031)	0.0000	0.0000	0
2015/10/23	ILBI	04/02/2016			Index Future	645.9350		645.9350	645.7330	645.7330	(0.031)	0.0000	0.0000	161
2015/10/23	IS01	19/12/2016			Interest Rate Swap	99.6792		99.6792	99.7024	99.7024	0.023	0.0000	0.0000	0
2015/10/23	IS02	18/12/2017			Interest Rate Swap	99.5361		99.5361	99.6065	99.6065	0.071	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
2015/10/23	IS05	17/12/2020			Interest Rate Swap	98.7707	98.7707	98.9286	98.9286	0.160	0.0000	0.0000	0
2015/10/23	IS10	17/12/2025			Interest Rate Swap	100.4195	100.4195	100.4977	100.4977	0.078	0.0000	0.0000	0
2015/10/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/23	JBAF	18/11/2015			Jibar Tradeable Future	6.3400	93.6600	6.3700	93.6300	0.473	0.0000	0.0000	0
2015/10/23	JBAF	15/12/2015			Jibar Tradeable Future	6.4000	93.6000	6.3900	93.6100	(0.156)	0.0000	0.0000	0
2015/10/23	JBAF	20/01/2016			Jibar Tradeable Future	6.4500	93.5500	6.4200	93.5800	(0.465)	0.0000	0.0000	0
2015/10/23	JBAF	17/02/2016			Jibar Tradeable Future	6.5300	93.4700	6.5000	93.5000	(0.459)	0.0000	0.0000	2,000
2015/10/23	JBAF	16/03/2016			Jibar Tradeable Future	6.5700	93.4300	6.5900	93.4100	0.304	0.0000	0.0000	0
2015/10/23	JBAF	20/04/2016			Jibar Tradeable Future	6.5700	93.4300	6.6300	93.3700	0.913	0.0000	0.0000	0
2015/10/23	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8000	93.2000	(0.293)	0.0000	0.0000	0
2015/10/23	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0100	92.9900	(0.567)	0.0000	0.0000	0
2015/10/23	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.1600	92.8400	(0.831)	0.0000	0.0000	0
2015/10/23	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.3300	92.6700	(0.946)	0.0000	0.0000	0
2015/10/23	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5000	92.5000	(0.794)	0.0000	0.0000	0
2015/10/23	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/23	R023	05/11/2015			Bond Future	8.1117	99.5375	8.1058	99.5690	(0.072)	0.0000	0.0000	14,015
2015/10/23	R023	05/11/2015	7.99	Put	Bond Future	947.0900	0.9471	907.5100	0.9075	(4.179)	0	0	0
2015/10/23	R023	05/11/2015	8.01	Put	Bond Future	875.2800	0.8753	835.9800	0.8360	(4.490)	0	0	0
2015/10/23	R023	05/11/2015	7.99	Call	Bond Future	291.4800	0.2915	283.4100	0.2834	(2.769)	0	0	0
2015/10/23	R023	05/11/2015	8.00	Put	Bond Future	910.7600	0.9108	871.3100	0.8713	(4.332)	0	0	0
2015/10/23	R023	05/11/2015	8.00	Call	Bond Future	309.2400	0.3092	301.3000	0.3013	(2.568)	0	0	0
2015/10/23	R023	05/11/2015	8.01	Call	Bond Future	327.8200	0.3278	320.0300	0.3200	(2.376)	0	0	0
2015/10/23	R023	04/02/2016	8.01	Put	Bond Future	1,929.3000	1.9293	1,904.7600	1.9048	(1.272)	0	0	0
2015/10/23	R023	04/02/2016			Bond Future	8.1822	101.1790	8.1764	101.2093	(0.071)	0.0000	0.0000	1,050
2015/10/23	R023	04/02/2016	8.00	Put	Bond Future	1,960.7200	1.9607	1,936.0400	1.9360	(1.259)	0	0	0
2015/10/23	R023	04/02/2016	8.01	Call	Bond Future	1,027.7200	1.0277	1,033.4800	1.0335	0.560	0	0	0
2015/10/23	R023	04/02/2016	7.99	Call	Bond Future	985.7400	0.9857	991.2100	0.9912	0.555	0	0	0
2015/10/23	R023	04/02/2016	8.00	Call	Bond Future	1,006.4800	1.0065	1,012.1000	1.0121	0.558	0	0	0
2015/10/23	R023	04/02/2016	7.99	Put	Bond Future	1,992.6800	1.9927	1,967.8500	1.9678	(1.246)	0	0	0
2015/10/23	R023	05/05/2016			Bond Future	8.2288	99.0322	8.2227	99.0630	(0.074)	0.0000	0.0000	0
2015/10/23	R023	05/05/2016	8.24	Put	Bond Future	1,979.3400	1.9793	1,959.3000	1.9593	(1.012)	0	0	0
2015/10/23	R023	05/05/2016	8.26	Put	Bond Future	1,930.7100	1.9307	1,910.9200	1.9109	(1.025)	0	0	0
2015/10/23	R023	05/05/2016	8.24	Call	Bond Future	2,036.0500	2.0360	2,046.8100	2.0468	0.528	0	0	0
2015/10/23	R023	05/05/2016	8.25	Put	Bond Future	1,954.7700	1.9548	1,934.8600	1.9349	(1.019)	0	0	0
2015/10/23	R023	05/05/2016	8.25	Call	Bond Future	2,061.9800	2.0620	2,072.8700	2.0729	0.528	0	0	0
2015/10/23	R023	05/05/2016	8.26	Call	Bond Future	2,088.3900	2.0884	2,099.4000	2.0994	0.527	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
2015/10/23	R186	05/11/2015	7.75	Put	Bond Future	4,995.8800	4.9959	5,184.8300	5.1848	3.782	0	0	0
2015/10/23	R186	05/11/2015	8.24	Call	Bond Future	439.3300	0.4393	354.4200	0.3544	(19.327)	0	0	0
2015/10/23	R186	05/11/2015	8.25	Put	Bond Future	1,379.5200	1.3795	1,483.3700	1.4834	7.528	0	0	8,650
2015/10/23	R186	05/11/2015	8.45	Call	Bond Future	1,220.2500	1.2203	1,073.4200	1.0734	(12.033)	0	0	200
2015/10/23	R186	05/11/2015	8.75	Call	Bond Future	3,054.5000	3.0545	2,866.5600	2.8666	(6.153)	0	0	0
2015/10/23	R186	05/11/2015	8.85	Put	Bond Future	35.0100	0.0350	35.9300	0.0359	2.628	0	0	2,283
2015/10/23	R186	05/11/2015			Bond Future	8.3654	119.3072	8.3898	119.1153	0.292	8.3216	8.3216	32,887
2015/10/23	R186	05/11/2015	8.00	Put	Bond Future	3,008.0800	3.0081	3,175.1700	3.1752	5.555	0	0	0
2015/10/23	R186	05/11/2015	9.00	Put	Bond Future	8.7400	0.0087	8.5600	0.0086	(2.059)	0	0	2,600
2015/10/23	R186	05/11/2015	8.22	Call	Bond Future	390.4100	0.3904	311.6800	0.3117	(20.166)	0	0	0
2015/10/23	R186	05/11/2015	8.24	Put	Bond Future	1,433.1000	1.4331	1,540.0700	1.5401	7.464	0	0	0
2015/10/23	R186	05/11/2015	8.35	Put	Bond Future	908.5100	0.9085	981.2000	0.9812	8.001	0	0	9,430
2015/10/23	R186	05/11/2015	8.26	Put	Bond Future	1,327.0700	1.3271	1,427.7900	1.4278	7.590	0	0	0
2015/10/23	R186	05/11/2015	8.50	Put	Bond Future	423.6200	0.4236	457.3000	0.4573	7.951	0	0	4,666
2015/10/23	R186	05/11/2015	8.55	Put	Bond Future	315.8800	0.3159	340.1100	0.3401	7.671	0	0	4,667
2015/10/23	R186	05/11/2015	7.73	Call	Bond Future	5.0900	0.0051	2.7200	0.0027	(46.562)	0	0	169
2015/10/23	R186	05/11/2015	7.86	Call	Bond Future	21.6900	0.0217	13.2600	0.0133	(38.866)	0	0	674
2015/10/23	R186	05/11/2015	8.35	Call	Bond Future	786.8200	0.7868	667.6300	0.6676	(15.148)	0	0	843
2015/10/23	R186	05/11/2015	8.00	Call	Bond Future	80.1800	0.0802	55.3900	0.0554	(30.918)	0	0	200
2015/10/23	R186	05/11/2015	8.45	Put	Bond Future	556.8700	0.5569	601.9200	0.6019	8.090	0	0	6,308
2015/10/23	R186	05/11/2015	8.75	Put	Bond Future	79.3000	0.0793	83.2400	0.0832	4.968	0	0	10,200
2015/10/23	R186	05/11/2015	8.85	Call	Bond Future	3,766.6100	3.7666	3,575.6500	3.5756	(5.070)	0	0	0
2015/10/23	R186	05/11/2015	9.00	Call	Bond Future	4,861.8800	4.8619	4,669.8200	4.6698	(3.950)	0	0	0
2015/10/23	R186	05/11/2015	7.73	Put	Bond Future	5,161.5300	5.1615	5,351.0400	5.3510	3.672	0	0	0
2015/10/23	R186	05/11/2015	7.75	Call	Bond Future	6.4600	0.0065	3.5300	0.0035	(45.356)	0	0	1,200
2015/10/23	R186	05/11/2015	7.86	Put	Bond Future	4,098.0800	4.0981	4,281.5300	4.2815	4.476	0	0	0
2015/10/23	R186	05/11/2015	8.25	Call	Bond Future	465.4000	0.4654	377.3700	0.3774	(18.915)	0	0	0
2015/10/23	R186	05/11/2015	8.22	Put	Bond Future	1,543.7000	1.5437	1,656.8500	1.6569	7.330	0	0	1,090
2015/10/23	R186	05/11/2015	8.26	Call	Bond Future	492.5300	0.4925	401.3700	0.4014	(18.509)	0	0	0
2015/10/23	R186	05/11/2015	8.50	Call	Bond Future	1,476.8000	1.4768	1,318.6000	1.3186	(10.712)	0	0	650
2015/10/23	R186	05/11/2015	8.55	Call	Bond Future	1,757.0500	1.7571	1,589.4000	1.5894	(9.542)	0	0	0
2015/10/23	R186	04/02/2016	7.50	Call	Bond Future	239.3400	0.2393	216.9200	0.2169	(9.367)	0	0	0
2015/10/23	R186	04/02/2016			Bond Future	8.4271	115.9772	8.4527	115.7802	0.304	8.3651	8.3651	6,127
2015/10/23	R186	04/02/2016	8.75	Call	Bond Future	3,689.6600	3.6897	3,547.6300	3.5476	(3.849)	0	0	0
2015/10/23	R186	04/02/2016	7.51	Call	Bond Future	247.1400	0.2471	224.1400	0.2241	(9.306)	0	0	0
2015/10/23	R186	04/02/2016	7.49	Call	Bond Future	232.0500	0.2320	210.1800	0.2102	(9.425)	0	0	0
2015/10/23	R186	04/02/2016	7.50	Put	Bond Future	7,701.5500	7.7015	7,876.1400	7.8761	2.267	0	0	0
2015/10/23	R186	04/02/2016	7.49	Put	Bond Future	7,778.2800	7.7783	7,953.4200	7.9534	2.252	0	0	0
2015/10/23	R186	04/02/2016	8.75	Put	Bond Future	1,236.2500	1.2363	1,291.2300	1.2912	4.447	0	0	6,695
2015/10/23	R186	04/02/2016	7.51	Put	Bond Future	7,625.4100	7.6254	7,799.4200	7.7994	2.282	0	0	0
2015/10/23	R186	05/05/2016			Bond Future	8.4750	118.0196	8.5015	117.8190	0.314	0.0000	0.0000	0
2015/10/23	R186	05/05/2016	8.34	Call	Bond Future	2,625.0900	2.6251	2,525.8600	2.5259	(3.780)	0	0	0
2015/10/23	R186	05/05/2016	8.35	Call	Bond Future	2,659.8400	2.6598	2,559.8200	2.5598	(3.760)	0	0	0
2015/10/23	R186	05/05/2016	8.33	Call	Bond Future	2,590.2600	2.5903	2,491.8300	2.4918	(3.800)	0	0	0
2015/10/23	R186	05/05/2016	8.35	Put	Bond Future	3,609.3200	3.6093	3,709.8900	3.7099	2.786	0	0	0
2015/10/23	R186	05/05/2016	7.56	Put	Bond Future	7,945.3200	7.9453	8,104.5300	8.1045	2.004	0	0	0
2015/10/23	R186	05/05/2016	8.34	Put	Bond Future	3,651.0200	3.6510	3,752.3800	3.7524	2.776	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
2015/10/23	R186	05/05/2016	7.56	Call	Bond Future	738.7700	0.7388	697.3900	0.6974	(5.601)	0	0	0
2015/10/23	R186	05/05/2016	8.33	Put	Bond Future	3,692.7000	3.6927	3,794.8600	3.7949	2.767	0	0	0
2015/10/23	R186	04/08/2016	8.51	Put	Bond Future	3,737.3200	3.7373	3,831.5800	3.8316	2.522	0	0	0
2015/10/23	R186	04/08/2016			Bond Future	8.5236	114.8376	8.5512	114.6333	0.324	0.0000	0.0000	0
2015/10/23	R186	04/08/2016	8.50	Put	Bond Future	3,774.3800	3.7744	3,869.3000	3.8693	2.515	0	0	0
2015/10/23	R186	04/08/2016	8.51	Call	Bond Future	3,636.9300	3.6369	3,526.8400	3.5268	(3.027)	0	0	0
2015/10/23	R186	04/08/2016	8.49	Call	Bond Future	3,563.4300	3.5634	3,454.6500	3.4546	(3.053)	0	0	0
2015/10/23	R186	04/08/2016	8.50	Call	Bond Future	3,599.8700	3.5999	3,490.4400	3.4904	(3.040)	0	0	0
2015/10/23	R186	04/08/2016	8.49	Put	Bond Future	3,812.1200	3.8121	3,907.6900	3.9077	2.507	0	0	0
2015/10/23	R197	05/11/2015	295.00	Call	Bond Future	1,238.2700	1.2383	1,298.9200	1.2989	4.898	0	0	0
2015/10/23	R197	05/11/2015			Bond Future	296.2383	296.2383	296.2989	296.2989	0.020	0.0000	0.0000	927
2015/10/23	R197	05/11/2015	294.99	Call	Bond Future	1,248.2700	1.2483	1,308.9200	1.3089	4.859	0	0	0
2015/10/23	R197	05/11/2015	295.01	Call	Bond Future	1,228.2700	1.2283	1,288.9200	1.2889	4.938	0	0	0
2015/10/23	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R197	04/02/2016			Bond Future	294.7943	294.7943	294.8508	294.8508	0.019	0.0000	0.0000	3
2015/10/23	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R197	04/02/2016	296.99	Put	Bond Future	2,195.6900	2.1957	2,139.2000	2.1392	(2.573)	0	0	0
2015/10/23	R197	04/02/2016	297.01	Put	Bond Future	2,215.6900	2.2157	2,159.2000	2.1592	(2.550)	0	0	0
2015/10/23	R197	04/02/2016	297.00	Put	Bond Future	2,205.6900	2.2057	2,149.2000	2.1492	(2.561)	0	0	0
2015/10/23	R202	05/11/2015			Bond Future	242.7073	242.7073	242.7578	242.7578	0.021	0.0000	0.0000	52,260
2015/10/23	R202	05/11/2015	245.99	Put	Bond Future	3,282.6600	3.2827	3,232.2200	3.2322	(1.537)	0	0	0
2015/10/23	R202	05/11/2015	246.01	Put	Bond Future	3,302.6600	3.3027	3,252.2200	3.2522	(1.527)	0	0	0
2015/10/23	R202	05/11/2015	246.00	Put	Bond Future	3,292.6600	3.2927	3,242.2200	3.2422	(1.532)	0	0	0
2015/10/23	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R202	04/02/2016			Bond Future	243.3550	243.3550	243.4024	243.4024	0.019	0.0000	0.0000	1,640
2015/10/23	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R202	04/02/2016	239.99	Call	Bond Future	3,365.0400	3.3650	3,412.3800	3.4124	1.407	0	0	0
2015/10/23	R202	04/02/2016	240.00	Call	Bond Future	3,355.0400	3.3550	3,402.3800	3.4024	1.411	0	0	0
2015/10/23	R202	04/02/2016	240.01	Call	Bond Future	3,345.0400	3.3450	3,392.3800	3.3924	1.415	0	0	0
2015/10/23	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R203	05/11/2015	6.00	Put	Bond Future	1,841.2000	1.8412	1,813.1200	1.8131	(1.525)	0	0	0
2015/10/23	R203	05/11/2015			Bond Future	7.0531	103.2924	7.0369	103.3205	(0.230)	0.0000	0.0000	15,930
2015/10/23	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R203	05/11/2015	5.99	Put	Bond Future	1,858.8900	1.8589	1,830.8100	1.8308	(1.511)	0	0	0
2015/10/23	R203	05/11/2015	6.01	Put	Bond Future	1,823.5100	1.8235	1,795.4300	1.7954	(1.540)	0	0	0
2015/10/23	R203	04/02/2016	7.25	Put	Bond Future	172.8400	0.1728	161.6900	0.1617	(6.451)	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
2015/10/23	R203	04/02/2016	7.26	Put	Bond Future	167.3700	0.1674	156.4600	0.1565	(6.518)	0	0	0
2015/10/23	R203	04/02/2016			Bond Future	7.1211	104.9958	7.1033	105.0226	(0.250)	0.0000	0.0000	19
2015/10/23	R203	04/02/2016	7.26	Call	Bond Future	375.8200	0.3758	391.6600	0.3917	4.215	0	0	0
2015/10/23	R203	04/02/2016	7.24	Call	Bond Future	356.9200	0.3569	372.2800	0.3723	4.303	0	0	0
2015/10/23	R203	04/02/2016	7.25	Call	Bond Future	366.3100	0.3663	381.9100	0.3819	4.259	0	0	0
2015/10/23	R203	04/02/2016	7.24	Put	Bond Future	178.4400	0.1784	167.0500	0.1670	(6.383)	0	0	0
2015/10/23	R203	05/05/2016	7.25	Put	Bond Future	347.9700	0.3480	335.2400	0.3352	(3.658)	0	0	0
2015/10/23	R203	05/05/2016			Bond Future	7.1147	102.6752	7.0934	102.7024	(0.299)	0.0000	0.0000	0
2015/10/23	R203	05/05/2016	7.26	Call	Bond Future	528.3200	0.5283	542.8800	0.5429	2.756	0	0	0
2015/10/23	R203	05/05/2016	7.24	Call	Bond Future	513.1000	0.5131	527.4100	0.5274	2.789	0	0	0
2015/10/23	R203	05/05/2016	7.25	Call	Bond Future	520.8300	0.5208	535.2700	0.5353	2.772	0	0	0
2015/10/23	R203	05/05/2016	7.24	Put	Bond Future	353.0000	0.3530	340.1400	0.3401	(3.643)	0	0	0
2015/10/23	R203	05/05/2016	7.26	Put	Bond Future	342.7100	0.3427	330.1000	0.3301	(3.679)	0	0	0
2015/10/23	R204	05/11/2015			Bond Future	7.4229	104.6687	7.4068	104.7133	(0.217)	0.0000	0.0000	24,731
2015/10/23	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R204	05/11/2015	6.24	Put	Bond Future	3,333.5100	3.3335	3,288.9500	3.2889	(1.337)	0	0	0
2015/10/23	R204	05/11/2015	6.26	Put	Bond Future	3,276.0300	3.2760	3,231.4700	3.2315	(1.360)	0	0	0
2015/10/23	R204	05/11/2015	6.25	Put	Bond Future	3,304.7700	3.3048	3,260.2100	3.2602	(1.348)	0	0	0
2015/10/23	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R204	04/02/2016	7.50	Call	Bond Future	560.6800	0.5607	580.3400	0.5803	3.506	0	0	0
2015/10/23	R204	04/02/2016			Bond Future	7.4949	102.3587	7.4778	102.4022	(0.227)	0.0000	0.0000	28
2015/10/23	R204	04/02/2016	7.51	Call	Bond Future	574.0200	0.5740	593.9900	0.5940	3.479	0	0	0
2015/10/23	R204	04/02/2016	7.49	Put	Bond Future	560.1600	0.5602	536.0000	0.5360	(4.313)	0	0	0
2015/10/23	R204	04/02/2016	7.51	Put	Bond Future	535.3200	0.5353	511.7900	0.5118	(4.396)	0	0	0
2015/10/23	R204	04/02/2016	7.49	Call	Bond Future	547.7400	0.5477	567.0800	0.5671	3.531	0	0	0
2015/10/23	R204	04/02/2016	7.50	Put	Bond Future	547.5400	0.5475	523.7000	0.5237	(4.354)	0	0	0
2015/10/23	R204	05/05/2016	7.75	Call	Bond Future	1,118.5600	1.1186	1,143.1900	1.1432	2.202	0	0	0
2015/10/23	R204	05/05/2016			Bond Future	7.5320	104.1611	7.5132	104.2053	(0.249)	0.0000	0.0000	0
2015/10/23	R204	05/05/2016	7.76	Call	Bond Future	1,133.0300	1.1330	1,157.8500	1.1578	2.191	0	0	0
2015/10/23	R204	05/05/2016	7.74	Put	Bond Future	616.4900	0.6165	596.7300	0.5967	(3.205)	0	0	0
2015/10/23	R204	05/05/2016	7.76	Put	Bond Future	598.6100	0.5986	579.2300	0.5792	(3.238)	0	0	0
2015/10/23	R204	05/05/2016	7.74	Call	Bond Future	1,104.1800	1.1042	1,128.6200	1.1286	2.213	0	0	0
2015/10/23	R204	05/05/2016	7.75	Put	Bond Future	607.5000	0.6075	587.9300	0.5879	(3.221)	0	0	0
2015/10/23	R207	05/11/2015	7.76	Call	Bond Future	453.9200	0.4539	464.9600	0.4650	2.432	0	0	0
2015/10/23	R207	05/11/2015			Bond Future	7.7024	100.7181	7.6914	100.7565	(0.143)	0.0000	0.0000	40,817
2015/10/23	R207	05/11/2015	7.74	Call	Bond Future	413.6700	0.4137	423.2700	0.4233	2.321	0	0	0
2015/10/23	R207	05/11/2015	7.50	Call	Bond Future	98.3200	0.0983	97.3900	0.0974	(0.946)	0	0	19
2015/10/23	R207	05/11/2015	7.75	Call	Bond Future	433.5300	0.4335	443.8400	0.4438	2.378	0	0	0
2015/10/23	R207	05/11/2015	7.43	Call	Bond Future	56.7200	0.0567	55.1700	0.0552	(2.733)	0	0	53
2015/10/23	R207	05/11/2015	7.74	Put	Bond Future	282.8100	0.2828	254.0700	0.2541	(10.162)	0	0	0
2015/10/23	R207	05/11/2015	7.43	Put	Bond Future	1,011.4400	1.0114	971.5500	0.9716	(3.944)	0	0	0
2015/10/23	R207	05/11/2015	7.76	Put	Bond Future	253.5200	0.2535	226.2200	0.2262	(10.768)	0	0	0
2015/10/23	R207	05/11/2015	7.50	Put	Bond Future	806.6400	0.8066	767.3700	0.7674	(4.868)	0	0	0
2015/10/23	R207	05/11/2015	7.75	Put	Bond Future	267.8900	0.2679	239.8600	0.2399	(10.463)	0	0	0
2015/10/23	R207	04/02/2016	7.49	Put	Bond Future	1,352.1300	1.3521	1,323.5500	1.3235	(2.114)	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
2015/10/23	R207	04/02/2016	7.27	Put	Bond Future	1,897.6100	1.8976	1,865.2400	1.8652	(1.706)	0	0	0
2015/10/23	R207	04/02/2016			Bond Future	7.7758	98.7377	7.7645	98.7750	(0.145)	0.0000	0.0000	21
2015/10/23	R207	04/02/2016	7.51	Put	Bond Future	1,307.4300	1.3074	1,279.2500	1.2792	(2.155)	0	0	0
2015/10/23	R207	04/02/2016	7.27	Call	Bond Future	212.3800	0.2124	217.2200	0.2172	2.279	0	0	43
2015/10/23	R207	04/02/2016	7.50	Call	Bond Future	415.1000	0.4151	423.9300	0.4239	2.127	0	0	19
2015/10/23	R207	04/02/2016	7.51	Call	Bond Future	426.2000	0.4262	435.2300	0.4352	2.119	0	0	0
2015/10/23	R207	04/02/2016	7.49	Call	Bond Future	404.2000	0.4042	412.8300	0.4128	2.135	0	0	0
2015/10/23	R207	04/02/2016	7.50	Put	Bond Future	1,329.6700	1.3297	1,301.2900	1.3013	(2.134)	0	0	0
2015/10/23	R207	05/05/2016	7.86	Put	Bond Future	1,112.0400	1.1120	1,091.0000	1.0910	(1.892)	0	0	0
2015/10/23	R207	05/05/2016			Bond Future	7.8278	100.4767	7.8157	100.5146	(0.155)	0.0000	0.0000	0
2015/10/23	R207	05/05/2016	7.85	Put	Bond Future	1,126.8200	1.1268	1,105.6200	1.1056	(1.881)	0	0	0
2015/10/23	R207	05/05/2016	7.56	Put	Bond Future	1,615.2400	1.6152	1,589.4800	1.5895	(1.595)	0	0	0
2015/10/23	R207	05/05/2016	7.84	Put	Bond Future	1,141.7400	1.1417	1,120.3800	1.1204	(1.871)	0	0	0
2015/10/23	R207	05/05/2016	7.56	Call	Bond Future	777.3100	0.7773	789.3700	0.7894	1.552	0	0	43
2015/10/23	R207	05/05/2016	7.85	Call	Bond Future	1,195.8300	1.1958	1,212.4500	1.2125	1.390	0	0	0
2015/10/23	R207	05/05/2016	7.86	Call	Bond Future	1,212.1400	1.2121	1,228.9200	1.2289	1.384	0	0	0
2015/10/23	R207	05/05/2016	7.84	Call	Bond Future	1,179.6400	1.1796	1,196.1000	1.1961	1.395	0	0	0
2015/10/23	R207	04/08/2016			Bond Future	7.8817	98.6373	7.8686	98.6756	(0.166)	0.0000	0.0000	0
2015/10/23	R207	04/08/2016	7.99	Put	Bond Future	1,178.1200	1.1781	1,158.4600	1.1585	(1.669)	0	0	0
2015/10/23	R207	04/08/2016	8.01	Put	Bond Future	1,152.4100	1.1524	1,133.0200	1.1330	(1.683)	0	0	0
2015/10/23	R207	04/08/2016	8.00	Put	Bond Future	1,165.2200	1.1652	1,145.6900	1.1457	(1.676)	0	0	0
2015/10/23	R207	04/08/2016	8.01	Call	Bond Future	1,526.3600	1.5264	1,545.2500	1.5453	1.238	0	0	0
2015/10/23	R207	04/08/2016	7.99	Call	Bond Future	1,493.8900	1.4939	1,512.5100	1.5125	1.246	0	0	0
2015/10/23	R207	04/08/2016	8.00	Call	Bond Future	1,510.0800	1.5101	1,528.8300	1.5288	1.242	0	0	0
2015/10/23	R208	05/11/2015			Bond Future	7.8817	95.8536	7.8859	95.8360	0.053	0.0000	0.0000	39,545
2015/10/23	R208	05/11/2015	7.74	Put	Bond Future	786.8800	0.7869	786.5100	0.7865	(0.047)	0	0	0
2015/10/23	R208	05/11/2015	8.48	Call	Bond Future	2,473.8500	2.4738	2,455.3000	2.4553	(0.750)	0	0	0
2015/10/23	R208	05/11/2015	7.75	Call	Bond Future	202.9400	0.2029	184.4000	0.1844	(9.136)	0	0	0
2015/10/23	R208	05/11/2015	7.76	Call	Bond Future	216.0600	0.2161	196.9800	0.1970	(8.831)	0	0	0
2015/10/23	R208	05/11/2015	7.74	Call	Bond Future	190.4700	0.1905	172.4800	0.1725	(9.445)	0	0	0
2015/10/23	R208	05/11/2015	8.48	Put	Bond Future	4.3600	0.0044	3.4300	0.0034	(21.330)	0	0	2,200
2015/10/23	R208	05/11/2015	7.76	Put	Bond Future	728.0100	0.7280	726.5500	0.7266	(0.201)	0	0	0
2015/10/23	R208	05/11/2015	7.75	Put	Bond Future	757.1100	0.7571	756.1900	0.7562	(0.122)	0	0	0
2015/10/23	R208	04/02/2016			Bond Future	7.9509	97.4343	7.9558	97.4148	0.061	0.0000	0.0000	0
2015/10/23	R208	04/02/2016	7.74	Put	Bond Future	1,512.6700	1.5127	1,520.2800	1.5203	0.503	0	0	0
2015/10/23	R208	04/02/2016	7.76	Put	Bond Future	1,462.3200	1.4623	1,469.6400	1.4696	0.501	0	0	0
2015/10/23	R208	04/02/2016	7.75	Put	Bond Future	1,487.3600	1.4874	1,494.8300	1.4948	0.502	0	0	0
2015/10/23	R208	04/02/2016	7.76	Call	Bond Future	689.6200	0.6896	677.3700	0.6774	(1.776)	0	0	0
2015/10/23	R208	04/02/2016	7.74	Call	Bond Future	658.6000	0.6586	646.6400	0.6466	(1.816)	0	0	0
2015/10/23	R208	04/02/2016	7.75	Call	Bond Future	673.9900	0.6740	661.8900	0.6619	(1.795)	0	0	0
2015/10/23	R208	05/05/2016	7.99	Call	Bond Future	1,455.9200	1.4559	1,442.1100	1.4421	(0.949)	0	0	0
2015/10/23	R208	05/05/2016	8.00	Put	Bond Future	1,474.6900	1.4747	1,480.7900	1.4808	0.414	0	0	0
2015/10/23	R208	05/05/2016			Bond Future	7.9998	95.7488	8.0050	95.7288	0.065	0.0000	0.0000	0
2015/10/23	R208	05/05/2016	8.00	Call	Bond Future	1,475.4200	1.4754	1,461.5200	1.4615	(0.942)	0	0	0
2015/10/23	R208	05/05/2016	8.01	Call	Bond Future	1,495.3600	1.4954	1,481.3700	1.4814	(0.936)	0	0	0
2015/10/23	R208	05/05/2016	7.99	Put	Bond Future	1,493.8200	1.4938	1,500.0100	1.5000	0.414	0	0	0
2015/10/23	R208	05/05/2016	8.01	Put	Bond Future	1,456.0100	1.4560	1,462.0200	1.4620	0.413	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
2015/10/23	R209	05/11/2015	7.99	Put	Bond Future	7,919.6300	7.9196	8,175.9500	8.1760	3.237	0	0	0
2015/10/23	R209	05/11/2015	9.25	Call	Bond Future	2,220.3000	2.2203	1,989.8900	1.9899	(10.377)	0	0	0
2015/10/23	R209	05/11/2015			Bond Future	8.9742	75.4014	9.0087	75.1450	0.384	8.9278	8.9278	24,850
2015/10/23	R209	05/11/2015	8.01	Put	Bond Future	7,746.4700	7.7465	8,002.7600	8.0028	3.308	0	0	0
2015/10/23	R209	05/11/2015	9.16	Put	Bond Future	348.8500	0.3488	393.0200	0.3930	12.662	0	0	0
2015/10/23	R209	05/11/2015	7.99	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2015/10/23	R209	05/11/2015	8.00	Put	Bond Future	7,832.9800	7.8330	8,089.2800	8.0893	3.272	0	0	0
2015/10/23	R209	05/11/2015	9.25	Put	Bond Future	206.8400	0.2068	232.8000	0.2328	12.551	0	0	900
2015/10/23	R209	05/11/2015	8.50	Put	Bond Future	3,707.9700	3.7080	3,947.7200	3.9477	6.466	0	0	0
2015/10/23	R209	05/11/2015	9.00	Put	Bond Future	773.5600	0.7736	865.8500	0.8658	11.931	0	0	500
2015/10/23	R209	05/11/2015	8.00	Call	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2015/10/23	R209	05/11/2015	8.01	Call	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2015/10/23	R209	05/11/2015	9.16	Call	Bond Future	1,714.4200	1.7144	1,502.2200	1.5022	(12.377)	0	0	0
2015/10/23	R209	05/11/2015	8.50	Call	Bond Future	41.5900	0.0416	24.9700	0.0250	(39.962)	0	0	900
2015/10/23	R209	05/11/2015	9.00	Call	Bond Future	965.3000	0.9653	801.2200	0.8012	(16.998)	0	0	0
2015/10/23	R209	04/02/2016	8.74	Call	Bond Future	1,430.4300	1.4304	1,325.3700	1.3254	(7.345)	0	0	0
2015/10/23	R209	04/02/2016	8.75	Put	Bond Future	3,574.0600	3.5741	3,729.5100	3.7295	4.349	0	0	0
2015/10/23	R209	04/02/2016			Bond Future	9.0310	76.6448	9.0666	76.3830	0.394	8.9703	8.9703	500
2015/10/23	R209	04/02/2016	8.75	Call	Bond Future	1,457.7000	1.4577	1,351.3100	1.3513	(7.298)	0	0	0
2015/10/23	R209	04/02/2016	8.76	Call	Bond Future	1,485.3000	1.4853	1,377.5800	1.3776	(7.252)	0	0	0
2015/10/23	R209	04/02/2016	9.52	Put	Bond Future	1,014.3000	1.0143	1,075.9000	1.0759	6.073	0	0	2,200
2015/10/23	R209	04/02/2016	8.74	Put	Bond Future	3,623.7700	3.6238	3,780.5500	3.7806	4.326	0	0	0
2015/10/23	R209	04/02/2016	8.76	Put	Bond Future	3,524.7900	3.5248	3,678.9100	3.6789	4.372	0	0	0
2015/10/23	R209	04/02/2016	9.52	Call	Bond Future	4,490.5100	4.4905	4,290.2700	4.2903	(4.459)	0	0	0
2015/10/23	R209	05/05/2016			Bond Future	9.0783	74.8452	9.1149	74.5787	0.403	0.0000	0.0000	0
2015/10/23	R209	05/05/2016	9.00	Call	Bond Future	2,934.8200	2.9348	2,797.0600	2.7971	(4.694)	0	0	0
2015/10/23	R209	05/05/2016	8.99	Put	Bond Future	3,549.2800	3.5493	3,679.0200	3.6790	3.655	0	0	0
2015/10/23	R209	05/05/2016	9.01	Put	Bond Future	3,470.6900	3.4707	3,598.4600	3.5985	3.681	0	0	0
2015/10/23	R209	05/05/2016	9.00	Put	Bond Future	3,509.6000	3.5096	3,638.3500	3.6383	3.669	0	0	0
2015/10/23	R209	05/05/2016	9.01	Call	Bond Future	2,969.7300	2.9697	2,830.9900	2.8310	(4.672)	0	0	0
2015/10/23	R209	05/05/2016	8.99	Call	Bond Future	2,900.5700	2.9006	2,763.8000	2.7638	(4.715)	0	0	0
2015/10/23	R210	05/11/2015			Bond Future	181.3879	181.3879	181.4252	181.4252	0.021	0.0000	0.0000	2,889
2015/10/23	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R210	05/11/2015	181.99	Put	Bond Future	602.1100	0.6021	564.8400	0.5648	(6.190)	0	0	0
2015/10/23	R210	05/11/2015	182.01	Put	Bond Future	622.1100	0.6221	584.8400	0.5848	(5.991)	0	0	0
2015/10/23	R210	05/11/2015	182.00	Put	Bond Future	612.1100	0.6121	574.8400	0.5748	(6.089)	0	0	0
2015/10/23	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R210	04/02/2016	184.99	Put	Bond Future	595.6600	0.5957	560.9700	0.5610	(5.824)	0	0	0
2015/10/23	R210	04/02/2016			Bond Future	184.3943	184.3943	184.4290	184.4290	0.019	0.0000	0.0000	0
2015/10/23	R210	04/02/2016	185.01	Put	Bond Future	615.6600	0.6157	580.9700	0.5810	(5.635)	0	0	0
2015/10/23	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R210	04/02/2016	185.00	Put	Bond Future	605.6600	0.6057	570.9700	0.5710	(5.728)	0	0	0
2015/10/23	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	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
2015/10/23	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R211	05/11/2015			Bond Future	136.3399	136.3399	136.3658	136.3658	0.019	0.0000	0.0000	0
2015/10/23	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R211	05/11/2015	134.99	Call	Bond Future	1,349.9100	1.3499	1,375.8200	1.3758	1.919	0	0	0
2015/10/23	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R211	05/11/2015	135.00	Call	Bond Future	1,339.9100	1.3399	1,365.8200	1.3658	1.934	0	0	0
2015/10/23	R211	05/11/2015	135.01	Call	Bond Future	1,329.9100	1.3299	1,355.8200	1.3558	1.948	0	0	0
2015/10/23	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R211	04/02/2016			Bond Future	136.9058	136.9058	136.9298	136.9298	0.018	0.0000	0.0000	1,120
2015/10/23	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R211	04/02/2016	138.99	Put	Bond Future	2,084.1800	2.0842	2,060.2100	2.0602	(1.150)	0	0	0
2015/10/23	R211	04/02/2016	139.01	Put	Bond Future	2,104.1800	2.1042	2,080.2100	2.0802	(1.139)	0	0	0
2015/10/23	R211	04/02/2016	139.00	Put	Bond Future	2,094.1800	2.0942	2,070.2100	2.0702	(1.145)	0	0	0
2015/10/23	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R212	05/11/2015			Bond Future	142.3061	142.3061	142.3352	142.3352	0.020	0.0000	0.0000	1,928
2015/10/23	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R212	05/11/2015	145.99	Put	Bond Future	3,683.9100	3.6839	3,654.8400	3.6548	(0.789)	0	0	0
2015/10/23	R212	05/11/2015	146.01	Put	Bond Future	3,703.9100	3.7039	3,674.8400	3.6748	(0.785)	0	0	0
2015/10/23	R212	05/11/2015	146.00	Put	Bond Future	3,693.9100	3.6939	3,664.8400	3.6648	(0.787)	0	0	0
2015/10/23	R212	04/02/2016			Bond Future	142.8055	142.8055	142.8326	142.8326	0.019	0.0000	0.0000	0
2015/10/23	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R212	04/02/2016	145.99	Put	Bond Future	3,184.4700	3.1845	3,157.3800	3.1574	(0.851)	0	0	0
2015/10/23	R212	04/02/2016	146.01	Put	Bond Future	3,204.4700	3.2045	3,177.3800	3.1774	(0.845)	0	0	0
2015/10/23	R212	04/02/2016	146.00	Put	Bond Future	3,194.4700	3.1945	3,167.3800	3.1674	(0.848)	0	0	0
2015/10/23	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R213	05/11/2015	7.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/23	R213	05/11/2015			Bond Future	8.8405	86.0760	8.8749	85.8223	0.389	0.0000	0.0000	21,426
2015/10/23	R213	05/11/2015	7.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/23	R213	05/11/2015	7.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/23	R213	05/11/2015	7.74	Put	Bond Future	8,711.0500	8.7111	8,964.7000	8.9647	2.912	0	0	0
2015/10/23	R213	05/11/2015	7.76	Put	Bond Future	8,541.8200	8.5418	8,795.4700	8.7955	2.970	0	0	0
2015/10/23	R213	05/11/2015	7.75	Put	Bond Future	8,626.3800	8.6264	8,880.0300	8.8800	2.940	0	0	0
2015/10/23	R213	04/02/2016			Bond Future	8.9052	87.4955	8.9409	87.2361	0.401	0.0000	0.0000	700
2015/10/23	R213	04/02/2016	8.75	Call	Bond Future	1,749.1400	1.7491	1,628.5600	1.6286	(6.894)	0	0	0
2015/10/23	R213	04/02/2016	8.74	Put	Bond Future	2,932.9600	2.9330	3,073.0800	3.0731	4.777	0	0	0
2015/10/23	R213	04/02/2016	8.76	Put	Bond Future	2,846.6100	2.8466	2,984.0100	2.9840	4.827	0	0	0
2015/10/23	R213	04/02/2016	8.75	Put	Bond Future	2,889.5700	2.8896	3,028.3300	3.0283	4.802	0	0	0
2015/10/23	R213	04/02/2016	8.76	Call	Bond Future	1,780.3300	1.7803	1,658.3900	1.6584	(6.849)	0	0	0
2015/10/23	R213	04/02/2016	8.74	Call	Bond Future	1,718.2900	1.7183	1,599.0700	1.5991	(6.938)	0	0	0
2015/10/23	R213	05/05/2016	8.76	Put	Bond Future	3,890.9100	3.8909	4,030.8800	4.0309	3.597	0	0	0
2015/10/23	R213	05/05/2016	8.74	Put	Bond Future	3,975.8000	3.9758	4,117.7600	4.1178	3.571	0	0	0
2015/10/23	R213	05/05/2016			Bond Future	8.9539	85.4879	8.9907	85.2240	0.411	0.0000	0.0000	0
2015/10/23	R213	05/05/2016	8.75	Put	Bond Future	3,932.9500	3.9330	4,073.9200	4.0739	3.584	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
2015/10/23	R213	05/05/2016	8.74	Call	Bond Future	2,417.3400	2.4173	2,295.3800	2.2954	(5.045)	0	0	0
2015/10/23	R213	05/05/2016	8.75	Call	Bond Future	2,448.2400	2.4482	2,325.2900	2.3253	(5.022)	0	0	0
2015/10/23	R213	05/05/2016	8.76	Call	Bond Future	2,479.8600	2.4799	2,355.9100	2.3559	(4.998)	0	0	0
2015/10/23	R214	05/11/2015			Bond Future	9.0294	76.2427	9.0639	75.9730	0.382	0.0000	0.0000	16,945
2015/10/23	R214	05/11/2015	7.99	Put	Bond Future	8,937.2000	8.9372	9,206.8700	9.2069	3.017	0	0	0
2015/10/23	R214	05/11/2015	8.00	Put	Bond Future	8,843.2300	8.8432	9,112.8900	9.1129	3.049	0	0	0
2015/10/23	R214	05/11/2015	8.01	Put	Bond Future	8,749.4300	8.7494	9,019.0800	9.0191	3.082	0	0	0
2015/10/23	R214	05/11/2015	7.99	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2015/10/23	R214	05/11/2015	8.00	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2015/10/23	R214	05/11/2015	8.01	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2015/10/23	R214	04/02/2016			Bond Future	9.0877	77.5000	9.1233	77.2246	0.392	0.0000	0.0000	5,303
2015/10/23	R214	04/02/2016	7.99	Put	Bond Future	9,580.3600	9.5804	9,831.3500	9.8313	2.620	0	0	0
2015/10/23	R214	04/02/2016	8.00	Call	Bond Future	212.6800	0.2127	187.6100	0.1876	(11.788)	0	0	0
2015/10/23	R214	04/02/2016	8.01	Call	Bond Future	219.5200	0.2195	193.8000	0.1938	(11.716)	0	0	0
2015/10/23	R214	04/02/2016	7.99	Call	Bond Future	206.3100	0.2063	181.8600	0.1819	(11.851)	0	0	0
2015/10/23	R214	04/02/2016	8.01	Put	Bond Future	9,406.2400	9.4062	9,655.9600	9.6560	2.655	0	0	0
2015/10/23	R214	04/02/2016	8.00	Put	Bond Future	9,492.9800	9.4930	9,743.3500	9.7434	2.637	0	0	0
2015/10/23	R214	05/05/2016	9.01	Call	Bond Future	2,969.2100	2.9692	2,828.3500	2.8283	(4.744)	0	0	0
2015/10/23	R214	05/05/2016			Bond Future	9.1323	75.5699	9.1688	75.2896	0.400	0.0000	0.0000	0
2015/10/23	R214	05/05/2016	8.99	Call	Bond Future	2,898.7000	2.8987	2,759.9100	2.7599	(4.788)	0	0	0
2015/10/23	R214	05/05/2016	9.00	Call	Bond Future	2,933.7400	2.9337	2,793.9100	2.7939	(4.766)	0	0	0
2015/10/23	R214	05/05/2016	8.99	Put	Bond Future	4,006.0600	4.0061	4,147.5200	4.1475	3.531	0	0	0
2015/10/23	R214	05/05/2016	9.01	Put	Bond Future	3,919.2700	3.9193	4,058.6600	4.0587	3.557	0	0	0
2015/10/23	R214	05/05/2016	9.00	Put	Bond Future	3,962.3800	3.9624	4,102.8000	4.1028	3.544	0	0	0
2015/10/23	R248	05/11/2015	8.01	Put	Bond Future	12,086.4100	12.0864	12,431.4200	12.4314	2.855	0	0	0
2015/10/23	R248	05/11/2015			Bond Future	9.0947	98.1170	9.1291	97.7720	0.379	0.0000	0.0000	49,160
2015/10/23	R248	05/11/2015	8.00	Put	Bond Future	12,209.8700	12.2099	12,554.8800	12.5549	2.826	0	0	0
2015/10/23	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R248	05/11/2015	7.99	Put	Bond Future	12,333.5800	12.3336	12,678.5900	12.6786	2.797	0	0	0
2015/10/23	R248	04/02/2016	8.99	Put	Bond Future	1,661.1800	1.6612	2,013.6800	2.0137	21.220	0	0	0
2015/10/23	R248	04/02/2016			Bond Future	9.1549	99.7352	9.1905	99.3827	0.389	0.0000	0.0000	3,750
2015/10/23	R248	04/02/2016	9.00	Put	Bond Future	1,558.9700	1.5590	1,911.4700	1.9115	22.611	0	0	0
2015/10/23	R248	04/02/2016	9.01	Put	Bond Future	1,456.9500	1.4569	1,809.4500	1.8094	24.194	0	0	0
2015/10/23	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R248	05/05/2016			Bond Future	9.2012	97.0561	9.2378	96.6974	0.398	0.0000	0.0000	0
2015/10/23	R248	05/05/2016	8.99	Put	Bond Future	2,116.9400	2.1169	2,475.6900	2.4757	16.947	0	0	0
2015/10/23	R248	05/05/2016	9.01	Put	Bond Future	1,912.9500	1.9129	2,271.7000	2.2717	18.754	0	0	0
2015/10/23	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R248	05/05/2016	9.00	Put	Bond Future	2,014.8500	2.0149	2,373.6000	2.3736	17.805	0	0	0
2015/10/23	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/23	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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<b>Total</b>												<b>540060</b>
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