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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/10/2015 TO 29/10/2015

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
2015/10/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	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
2015/10/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2025	05/11/2015			Bond Future	123.7204	123.7204	123.6389	123.6389	(0.066)	0.0000	0.0000	617
2015/10/29	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2025	05/11/2015	123.01	Call	Bond Future	710.3800	0.7104	628.8900	0.6289	(11.471)	0	0	0
2015/10/29	2025	05/11/2015	122.99	Call	Bond Future	730.3800	0.7304	648.8900	0.6489	(11.157)	0	0	0
2015/10/29	2025	05/11/2015	123.00	Call	Bond Future	720.3800	0.7204	638.8900	0.6389	(11.312)	0	0	0
2015/10/29	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2025	04/02/2016	126.01	Put	Bond Future	1,464.5800	1.4646	1,548.3400	1.5483	5.719	0	0	0
2015/10/29	2025	04/02/2016			Bond Future	124.5454	124.5454	124.4617	124.4617	(0.067)	0.0000	0.0000	300
2015/10/29	2025	04/02/2016	126.00	Put	Bond Future	1,454.5800	1.4546	1,538.3400	1.5383	5.758	0	0	0
2015/10/29	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2025	04/02/2016	125.99	Put	Bond Future	1,444.5800	1.4446	1,528.3400	1.5283	5.798	0	0	0
2015/10/29	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2030	05/11/2015			Bond Future	8.7258	96.3474	8.8002	95.7743	0.853	0.0000	0.0000	7,875
2015/10/29	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2030	05/11/2015	8.49	Put	Bond Future	1,846.8600	1.8469	2,419.8700	2.4199	31.026	0	0	0
2015/10/29	2030	05/11/2015	8.51	Put	Bond Future	1,688.2300	1.6882	2,261.2400	2.2612	33.941	0	0	0
2015/10/29	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2030	05/11/2015	8.50	Put	Bond Future	1,767.5000	1.7675	2,340.5100	2.3405	32.419	0	0	0
2015/10/29	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2030	04/02/2016			Bond Future	8.7876	93.9255	8.8646	93.3425	0.876	0.0000	0.0000	4,829
2015/10/29	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2030	04/02/2016	8.74	Put	Bond Future	363.1300	0.3631	946.1900	0.9462	160.565	0	0	0
2015/10/29	2030	04/02/2016	8.76	Put	Bond Future	210.3500	0.2104	793.4100	0.7934	277.186	0	0	0
2015/10/29	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2030	04/02/2016	8.75	Put	Bond Future	286.6900	0.2867	869.7500	0.8697	203.376	0	0	0
2015/10/29	2032	05/11/2015			Bond Future	8.8257	95.9696	8.9052	95.3157	0.901	0.0000	0.0000	2,874
2015/10/29	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2032	05/11/2015	7.99	Put	Bond Future	7,293.4000	7.2934	7,947.3700	7.9474	8.967	0	0	0
2015/10/29	2032	05/11/2015	8.01	Put	Bond Future	7,109.5600	7.1096	7,763.5300	7.7635	9.198	0	0	0
2015/10/29	2032	05/11/2015	8.00	Put	Bond Future	7,201.4200	7.2014	7,855.3900	7.8554	9.081	0	0	0
2015/10/29	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2032	04/02/2016			Bond Future	8.8874	97.5481	8.9694	96.8827	0.923	0.0000	0.0000	108
2015/10/29	2032	04/02/2016	8.69	Put	Bond Future	1,629.2400	1.6292	2,294.6300	2.2946	40.841	0	0	0
2015/10/29	2032	04/02/2016	8.71	Put	Bond Future	1,462.3000	1.4623	2,127.6900	2.1277	45.503	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
2015/10/29	2032	04/02/2016	8.70	Put	Bond Future	1,545.7200	1.5457	2,211.1100	2.2111	43.047	0	0	0
2015/10/29	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2032	05/05/2016			Bond Future	8.9383	95.1047	9.0229	94.4277	0.946	0.0000	0.0000	0
2015/10/29	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	262.2600	0.2623	100.000	0	0	0
2015/10/29	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	102.5600	0.1026	100.000	0	0	0
2015/10/29	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	182.3600	0.1824	100.000	0	0	0
2015/10/29	2032	05/05/2016	9.01	Call	Bond Future	574.4700	0.5745	0.0000	0.0000	(100.000)	0	0	0
2015/10/29	2032	05/05/2016	8.99	Call	Bond Future	414.7700	0.4148	0.0000	0.0000	(100.000)	0	0	0
2015/10/29	2032	05/05/2016	9.00	Call	Bond Future	494.6700	0.4947	0.0000	0.0000	(100.000)	0	0	0
2015/10/29	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2033	05/11/2015			Bond Future	102.9790	102.9790	102.9979	102.9979	0.018	0.0000	0.0000	0
2015/10/29	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2033	05/11/2015	102.40	Call	Bond Future	579.0300	0.5790	597.9100	0.5979	3.261	0	0	0
2015/10/29	2033	05/11/2015	102.41	Call	Bond Future	569.0300	0.5690	587.9100	0.5879	3.318	0	0	0
2015/10/29	2033	05/11/2015	102.39	Call	Bond Future	589.0300	0.5890	607.9100	0.6079	3.205	0	0	0
2015/10/29	2033	04/02/2016	102.40	Call	Bond Future	2,281.2000	2.2812	2,299.7600	2.2998	0.814	0	0	0
2015/10/29	2033	04/02/2016			Bond Future	104.6812	104.6812	104.6998	104.6998	0.018	0.0000	0.0000	0
2015/10/29	2033	04/02/2016	102.41	Call	Bond Future	2,271.2000	2.2712	2,289.7600	2.2898	0.817	0	0	0
2015/10/29	2033	04/02/2016	102.39	Call	Bond Future	2,291.2000	2.2912	2,309.7600	2.3098	0.810	0	0	0
2015/10/29	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2033	05/05/2016			Bond Future	105.5402	105.5402	105.5589	105.5589	0.018	0.0000	0.0000	0
2015/10/29	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2033	05/05/2016	102.40	Call	Bond Future	3,140.2100	3.1402	3,158.9400	3.1589	0.596	0	0	0
2015/10/29	2033	05/05/2016	102.41	Call	Bond Future	3,130.2100	3.1302	3,148.9400	3.1489	0.598	0	0	0
2015/10/29	2033	05/05/2016	102.39	Call	Bond Future	3,150.2100	3.1502	3,168.9400	3.1689	0.595	0	0	0
2015/10/29	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	05/11/2015	7.99	Put	Bond Future	10,014.4200	10.0144	10,727.8400	10.7278	7.124	0	0	0
2015/10/29	2037	05/11/2015	8.01	Put	Bond Future	9,803.8300	9.8038	10,517.2500	10.5172	7.277	0	0	0
2015/10/29	2037	05/11/2015			Bond Future	9.0156	97.4936	9.0951	96.7802	0.882	0.0000	0.0000	11,858
2015/10/29	2037	05/11/2015	8.00	Put	Bond Future	9,909.0400	9.9090	10,622.4600	10.6225	7.200	0	0	0
2015/10/29	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	04/02/2016	8.75	Put	Bond Future	2,982.5900	2.9826	3,708.4200	3.7084	24.336	0	0	0
2015/10/29	2037	04/02/2016			Bond Future	9.0766	94.8402	9.1585	94.1144	0.903	0.0000	0.0000	40,258
2015/10/29	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	04/02/2016	8.74	Put	Bond Future	3,076.2100	3.0762	3,802.0400	3.8020	23.595	0	0	0
2015/10/29	2037	04/02/2016	8.76	Put	Bond Future	2,889.1000	2.8891	3,614.9300	3.6149	25.123	0	0	0

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2015/10/29	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	05/05/2016	9.00	Put	Bond Future	1,145.5000	1.1455	1,884.0700	1.8841	64.476	0	0	0
2015/10/29	2037	05/05/2016			Bond Future	9.1288	96.5070	9.2131	95.7684	0.924	0.0000	0.0000	0
2015/10/29	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2037	05/05/2016	8.99	Put	Bond Future	1,235.3800	1.2354	1,973.9500	1.9740	59.785	0	0	0
2015/10/29	2037	05/05/2016	9.01	Put	Bond Future	1,055.7500	1.0558	1,794.3200	1.7943	69.957	0	0	0
2015/10/29	2038	05/11/2015			Bond Future	127.9795	127.9795	128.0030	128.0030	0.018	0.0000	0.0000	3,624
2015/10/29	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2038	05/11/2015	133.99	Put	Bond Future	6,010.5200	6.0105	5,987.0200	5.9870	(0.391)	0	0	0
2015/10/29	2038	05/11/2015	134.01	Put	Bond Future	6,030.5200	6.0305	6,007.0200	6.0070	(0.390)	0	0	0
2015/10/29	2038	05/11/2015	134.00	Put	Bond Future	6,020.5200	6.0205	5,997.0200	5.9970	(0.390)	0	0	0
2015/10/29	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2038	04/02/2016			Bond Future	128.7224	128.7224	128.7455	128.7455	0.018	0.0000	0.0000	4,926
2015/10/29	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2038	04/02/2016	130.99	Put	Bond Future	2,267.6200	2.2676	2,244.5200	2.2445	(1.019)	0	0	0
2015/10/29	2038	04/02/2016	131.01	Put	Bond Future	2,287.6200	2.2876	2,264.5200	2.2645	(1.010)	0	0	0
2015/10/29	2038	04/02/2016	131.00	Put	Bond Future	2,277.6200	2.2776	2,254.5200	2.2545	(1.014)	0	0	0
2015/10/29	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2044	05/11/2015			Bond Future	9.0904	98.9610	9.1749	98.1378	0.930	0.0000	0.0000	13,714
2015/10/29	2044	05/11/2015	8.24	Put	Bond Future	8,998.0600	8.9981	9,821.2500	9.8213	9.149	0	0	0
2015/10/29	2044	05/11/2015	8.26	Put	Bond Future	8,770.5000	8.7705	9,593.6900	9.5937	9.386	0	0	0
2015/10/29	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2044	05/11/2015	8.25	Put	Bond Future	8,884.1700	8.8842	9,707.3600	9.7074	9.266	0	0	0
2015/10/29	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2044	04/02/2016	8.99	Put	Bond Future	1,563.7600	1.5638	2,401.1100	2.4011	53.547	0	0	0
2015/10/29	2044	04/02/2016			Bond Future	9.1491	96.2065	9.2362	95.3692	0.951	0.0000	0.0000	5,182
2015/10/29	2044	04/02/2016	9.01	Put	Bond Future	1,364.8400	1.3648	2,202.1900	2.2022	61.352	0	0	0
2015/10/29	2044	04/02/2016	9.00	Put	Bond Future	1,464.2100	1.4642	2,301.5600	2.3016	57.188	0	0	0
2015/10/29	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2044	05/05/2016	8.99	Put	Bond Future	2,046.0600	2.0461	2,898.2600	2.8983	41.651	0	0	0
2015/10/29	2044	05/05/2016			Bond Future	9.1995	97.8975	9.2889	97.0452	0.973	0.0000	0.0000	0
2015/10/29	2044	05/05/2016	9.01	Put	Bond Future	1,847.5000	1.8475	2,699.7000	2.6997	46.127	0	0	0
2015/10/29	2044	05/05/2016	9.00	Put	Bond Future	1,946.6900	1.9467	2,798.8900	2.7989	43.777	0	0	0
2015/10/29	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2046	05/11/2015			Bond Future	127.3072	127.3072	127.3308	127.3308	0.018	0.0000	0.0000	958
2015/10/29	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
2015/10/29	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2046	05/11/2015	132.99	Put	Bond Future	5,682.8000	5.6828	5,659.2500	5.6592	(0.414)	0	0	0
2015/10/29	2046	05/11/2015	133.01	Put	Bond Future	5,702.8000	5.7028	5,679.2500	5.6792	(0.413)	0	0	0
2015/10/29	2046	05/11/2015	133.00	Put	Bond Future	5,692.8000	5.6928	5,669.2500	5.6692	(0.414)	0	0	0
2015/10/29	2046	04/02/2016	127.99	Call	Bond Future	1,421.7200	1.4217	1,444.8200	1.4448	1.625	0	0	0
2015/10/29	2046	04/02/2016			Bond Future	129.4117	129.4117	129.4348	129.4348	0.018	0.0000	0.0000	5,985
2015/10/29	2046	04/02/2016	128.00	Call	Bond Future	1,411.7200	1.4117	1,434.8200	1.4348	1.636	0	0	0
2015/10/29	2046	04/02/2016	128.01	Call	Bond Future	1,401.7200	1.4017	1,424.8200	1.4248	1.648	0	0	0
2015/10/29	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2050	05/11/2015			Bond Future	135.1768	135.1768	135.2023	135.2023	0.019	0.0000	0.0000	790
2015/10/29	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2050	05/11/2015	144.99	Put	Bond Future	9,813.1700	9.8132	9,787.7100	9.7877	(0.259)	0	0	0
2015/10/29	2050	05/11/2015	145.01	Put	Bond Future	9,833.1700	9.8332	9,807.7100	9.8077	(0.259)	0	0	0
2015/10/29	2050	05/11/2015	145.00	Put	Bond Future	9,823.1700	9.8232	9,797.7100	9.7977	(0.259)	0	0	0
2015/10/29	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2050	04/02/2016			Bond Future	135.8828	135.8828	135.9075	135.9075	0.018	0.0000	0.0000	5,396
2015/10/29	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2050	04/02/2016	137.99	Put	Bond Future	2,107.1500	2.1072	2,082.5100	2.0825	(1.169)	0	0	0
2015/10/29	2050	04/02/2016	138.01	Put	Bond Future	2,127.1500	2.1272	2,102.5100	2.1025	(1.158)	0	0	0
2015/10/29	2050	04/02/2016	138.00	Put	Bond Future	2,117.1500	2.1172	2,092.5100	2.0925	(1.164)	0	0	0
2015/10/29	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	AL37	05/11/2015			Index Future	469.5420	469.5420	467.8370	467.8370	(0.363)	0.0000	0.0000	1
2015/10/29	AL37	04/02/2016			Index Future	477.2650	477.2650	475.5280	475.5280	(0.364)	0.0000	0.0000	2
2015/10/29	AL7T	05/11/2015			Index Future	550.9800	550.9800	547.9420	547.9420	(0.551)	0.0000	0.0000	1
2015/10/29	AL7T	04/02/2016			Index Future	560.0420	560.0420	556.9500	556.9500	(0.552)	0.0000	0.0000	1
2015/10/29	ALBI	05/11/2015			Index Future	501.7590	501.7590	498.8790	498.8790	(0.574)	0.0000	0.0000	227
2015/10/29	ALBI	04/02/2016			Index Future	510.0110	510.0110	507.0810	507.0810	(0.574)	0.0000	0.0000	378
2015/10/29	ALBI	05/05/2016			Index Future	518.9660	518.9660	515.9830	515.9830	(0.575)	0.0000	0.0000	0
2015/10/29	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
2015/10/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/29	EL28	05/11/2015	126.99	Put	Bond Future	858.1300	0.8581	833.6300	0.8336	(2.855)	0	0	0
2015/10/29	EL28	05/11/2015			Bond Future	126.1319	126.1319	126.1564	126.1564	0.019	0.0000	0.0000	0
2015/10/29	EL28	05/11/2015	127.01	Put	Bond Future	878.1300	0.8781	853.6300	0.8536	(2.790)	0	0	0
2015/10/29	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	EL28	05/11/2015	127.00	Put	Bond Future	868.1300	0.8681	843.6300	0.8436	(2.822)	0	0	0
2015/10/29	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	EL28	04/02/2016	128.99	Put	Bond Future	773.0400	0.7730	748.9900	0.7490	(3.111)	0	0	0
2015/10/29	EL28	04/02/2016			Bond Future	128.2170	128.2170	128.2410	128.2410	0.019	0.0000	0.0000	0
2015/10/29	EL28	04/02/2016	129.01	Put	Bond Future	793.0400	0.7930	768.9900	0.7690	(3.033)	0	0	0
2015/10/29	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	EL28	04/02/2016	129.00	Put	Bond Future	783.0400	0.7830	758.9900	0.7590	(3.071)	0	0	0
2015/10/29	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	ES33	05/11/2015	9.00	Put	Bond Future	6,461.1000	6.4611	6,981.9700	6.9820	8.062	0	0	0
2015/10/29	ES33	05/11/2015			Bond Future	9.8633	81.4723	9.9375	80.9514	0.752	0.0000	0.0000	6,441
2015/10/29	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	ES33	05/11/2015	8.99	Put	Bond Future	6,540.4300	6.5404	7,061.3000	7.0613	7.964	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
2015/10/29	ES33	05/11/2015	9.01	Put	Bond Future	6,381.8700	6.3819	6,902.7400	6.9027	8.162	0	0	0
2015/10/29	ES33	04/02/2016	10.01	Call	Bond Future	376.8600	0.3769	0.0000	0.0000	(100.000)	0	0	0
2015/10/29	ES33	04/02/2016			Bond Future	9.9556	82.8123	10.0322	82.2824	0.770	0.0000	0.0000	6,561
2015/10/29	ES33	04/02/2016	9.99	Call	Bond Future	238.7300	0.2387	0.0000	0.0000	(100.000)	0	0	0
2015/10/29	ES33	04/02/2016	10.00	Call	Bond Future	307.8400	0.3078	0.0000	0.0000	(100.000)	0	0	0
2015/10/29	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	291.2500	0.2913	100.000	0	0	0
2015/10/29	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	153.1200	0.1531	100.000	0	0	0
2015/10/29	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	222.1400	0.2221	100.000	0	0	0
2015/10/29	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	ES33	05/05/2016			Bond Future	10.0357	80.4767	10.1149	79.9374	0.789	0.0000	0.0000	0
2015/10/29	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	ES33	05/05/2016	9.99	Put	Bond Future	314.1800	0.3142	853.5000	0.8535	171.660	0	0	0
2015/10/29	ES33	05/05/2016	10.01	Put	Bond Future	176.5400	0.1765	715.8600	0.7159	305.495	0	0	0
2015/10/29	ES33	05/05/2016	10.00	Put	Bond Future	245.3100	0.2453	784.6300	0.7846	219.852	0	0	0
2015/10/29	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	GOVI	05/11/2015			GOVI	498.9560	498.9560	496.3030	496.3030	(0.532)	0.0000	0.0000	197
2015/10/29	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	GOVI	05/11/2015	529.99	Put	GOVI	310,340.0000	31.0340	336,870.0000	33.6870	8.549	0	0	0
2015/10/29	GOVI	05/11/2015	530.01	Put	GOVI	310,540.0000	31.0540	337,070.0000	33.7070	8.543	0	0	0
2015/10/29	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	GOVI	05/11/2015	530.00	Put	GOVI	310,440.0000	31.0440	336,970.0000	33.6970	8.546	0	0	0
2015/10/29	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	GOVI	04/02/2016			GOVI	507.1620	507.1620	504.4620	504.4620	(0.532)	0.0000	0.0000	276
2015/10/29	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	GOVI	04/02/2016	511.99	Put	GOVI	48,280.0000	4.8280	75,280.0000	7.5280	55.924	0	0	0
2015/10/29	GOVI	04/02/2016	512.01	Put	GOVI	48,480.0000	4.8480	75,480.0000	7.5480	55.693	0	0	0
2015/10/29	GOVI	04/02/2016	512.00	Put	GOVI	48,380.0000	4.8380	75,380.0000	7.5380	55.808	0	0	0
2015/10/29	GOVI	05/05/2016	518.01	Put	GOVI	19,430.0000	1.9430	46,910.0000	4.6910	141.431	0	0	0
2015/10/29	GOVI	05/05/2016			GOVI	516.0670	516.0670	513.3190	513.3190	(0.532)	0.0000	0.0000	0
2015/10/29	GOVI	05/05/2016	518.00	Put	GOVI	19,330.0000	1.9330	46,810.0000	4.6810	142.162	0	0	0
2015/10/29	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	GOVI	05/05/2016	517.99	Put	GOVI	19,230.0000	1.9230	46,710.0000	4.6710	142.902	0	0	0
2015/10/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/29	IGOV	05/11/2015			Index Future	234.0960	234.0960	234.0280	234.0280	(0.029)	0.0000	0.0000	382
2015/10/29	IGOV	04/02/2016			Index Future	237.9660	237.9660	237.8950	237.8950	(0.030)	0.0000	0.0000	671
2015/10/29	IGOV	05/05/2016			Index Future	242.1630	242.1630	242.0910	242.0910	(0.030)	0.0000	0.0000	0
2015/10/29	ILBI	05/11/2015			Index Future	634.9800	634.9800	634.5730	634.5730	(0.064)	0.0000	0.0000	0
2015/10/29	ILBI	04/02/2016			Index Future	645.7650	645.7650	645.3490	645.3490	(0.064)	0.0000	0.0000	160
2015/10/29	IS01	19/12/2016			Interest Rate Swap	99.6902	99.6902	99.7810	99.7810	0.091	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/29	IS02	18/12/2017			Interest Rate Swap	99.5670		99.5670	99.7492	99.7492	0.183	0.0000	0.0000	0
2015/10/29	IS05	17/12/2020			Interest Rate Swap	98.6683		98.6683	99.0369	99.0369	0.374	0.0000	0.0000	0
2015/10/29	IS10	17/12/2025			Interest Rate Swap	99.9785		99.9785	100.4168	100.4168	0.438	0.0000	0.0000	0
2015/10/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/29	JBAF	18/11/2015			Jibar Tradeable Future	6.3100		93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/29	JBAF	15/12/2015			Jibar Tradeable Future	6.3400		93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/29	JBAF	20/01/2016			Jibar Tradeable Future	6.4000		93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/10/29	JBAF	17/02/2016			Jibar Tradeable Future	6.4500		93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,000
2015/10/29	JBAF	16/03/2016			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/10/29	JBAF	20/04/2016			Jibar Tradeable Future	6.5700		93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/10/29	JBAF	15/06/2016			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/10/29	JBAF	21/09/2016			Jibar Tradeable Future	7.0500		92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/10/29	JBAF	21/12/2016			Jibar Tradeable Future	7.2200		92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/10/29	JBAF	15/03/2017			Jibar Tradeable Future	7.4000		92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/10/29	JBAF	21/06/2017			Jibar Tradeable Future	7.5600		92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/29	JBAF	20/09/2017			Jibar Tradeable Future	7.6800		92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/29	R023	05/11/2015			Bond Future	8.0264		99.9965	8.1259	99.4610	1.240	0.0000	0.0000	10,547
2015/10/29	R023	05/11/2015	7.99	Put	Bond Future	529.2400		0.5292	864.6000	0.8646	63.366	0	0	0
2015/10/29	R023	05/11/2015	8.01	Put	Bond Future	469.5700		0.4696	783.3000	0.7833	66.812	0	0	0
2015/10/29	R023	05/11/2015	7.99	Call	Bond Future	332.6400		0.3326	132.4600	0.1325	(60.179)	0	0	0
2015/10/29	R023	05/11/2015	8.00	Put	Bond Future	498.8200		0.4988	823.4500	0.8234	65.080	0	0	0
2015/10/29	R023	05/11/2015	8.00	Call	Bond Future	356.3100		0.3563	145.4000	0.1454	(59.193)	0	0	0
2015/10/29	R023	05/11/2015	8.01	Call	Bond Future	381.1200		0.3811	159.3100	0.1593	(58.200)	0	0	0
2015/10/29	R023	04/02/2016	8.01	Put	Bond Future	1,625.9200		1.6259	1,931.9800	1.9320	18.824	0	0	0
2015/10/29	R023	04/02/2016			Bond Future	8.0937		101.6412	8.1982	101.0962	1.291	0.0000	0.0000	3,698
2015/10/29	R023	04/02/2016	8.00	Put	Bond Future	1,654.7600		1.6548	1,964.0800	1.9641	18.693	0	0	0
2015/10/29	R023	04/02/2016	8.01	Call	Bond Future	1,186.5600		1.1866	947.5900	0.9476	(20.140)	0	0	0
2015/10/29	R023	04/02/2016	7.99	Call	Bond Future	1,139.4400		1.1394	906.9700	0.9070	(20.402)	0	0	0
2015/10/29	R023	04/02/2016	8.00	Call	Bond Future	1,162.7400		1.1627	927.0300	0.9270	(20.272)	0	0	0
2015/10/29	R023	04/02/2016	7.99	Put	Bond Future	1,684.1600		1.6842	1,996.7200	1.9967	18.559	0	0	0
2015/10/29	R023	05/05/2016			Bond Future	8.1369		99.4983	8.2463	98.9436	1.345	0.0000	0.0000	0
2015/10/29	R023	05/05/2016	8.24	Put	Bond Future	1,730.8000		1.7308	1,986.4700	1.9865	14.772	0	0	0
2015/10/29	R023	05/05/2016	8.26	Put	Bond Future	1,685.9300		1.6859	1,937.1200	1.9371	14.899	0	0	0
2015/10/29	R023	05/05/2016	8.24	Call	Bond Future	2,253.6300		2.2536	1,954.6500	1.9547	(13.267)	0	0	0
2015/10/29	R023	05/05/2016	8.25	Put	Bond Future	1,708.1200		1.7081	1,961.5400	1.9615	14.836	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
2015/10/29	R023	05/05/2016	8.25	Call	Bond Future	2,281.4500	2.2815	1,980.2200	1.9802	(13.203)	0	0	0
2015/10/29	R023	05/05/2016	8.26	Call	Bond Future	2,309.7300	2.3097	2,006.2700	2.0063	(13.138)	0	0	0
2015/10/29	R186	05/11/2015	7.75	Put	Bond Future	4,479.9300	4.4799	5,145.9600	5.1460	14.867	0	0	0
2015/10/29	R186	05/11/2015	8.24	Call	Bond Future	427.2900	0.4273	190.0700	0.1901	(55.517)	0	0	0
2015/10/29	R186	05/11/2015	8.25	Put	Bond Future	861.9200	0.8619	1,278.9100	1.2789	48.379	0	0	8,650
2015/10/29	R186	05/11/2015	8.45	Call	Bond Future	1,392.7900	1.3928	886.2400	0.8862	(36.369)	0	0	200
2015/10/29	R186	05/11/2015	8.75	Call	Bond Future	3,494.8700	3.4949	2,836.8300	2.8368	(18.829)	0	0	0
2015/10/29	R186	05/11/2015	8.85	Put	Bond Future	2.2300	0.0022	4.5500	0.0046	104.036	0	0	2,283
2015/10/29	R186	05/11/2015			Bond Future	8.3008	119.8179	8.3853	119.1507	1.018	0.0000	0.0000	35,376
2015/10/29	R186	05/11/2015	8.00	Put	Bond Future	2,463.1600	2.4632	3,094.9900	3.0950	25.651	0	0	0
2015/10/29	R186	05/11/2015	9.00	Put	Bond Future	0.2100	0.0002	0.4100	0.0004	95.238	0	0	2,600
2015/10/29	R186	05/11/2015	8.22	Call	Bond Future	369.3400	0.3693	157.2100	0.1572	(57.435)	0	0	0
2015/10/29	R186	05/11/2015	8.24	Put	Bond Future	910.3400	0.9103	1,340.2700	1.3403	47.227	0	0	0
2015/10/29	R186	05/11/2015	8.35	Put	Bond Future	465.2700	0.4653	747.3400	0.7473	60.625	0	0	9,430
2015/10/29	R186	05/11/2015	8.26	Put	Bond Future	815.0700	0.8151	1,218.9300	1.2189	49.549	0	0	0
2015/10/29	R186	05/11/2015	8.50	Put	Bond Future	141.7900	0.1418	254.7200	0.2547	79.646	0	0	4,666
2015/10/29	R186	05/11/2015	8.55	Put	Bond Future	88.4300	0.0884	164.0400	0.1640	85.503	0	0	4,667
2015/10/29	R186	05/11/2015	7.73	Call	Bond Future	0.8600	0.0009	0.0700	0.0001	(91.860)	0	0	169
2015/10/29	R186	05/11/2015	7.86	Call	Bond Future	7.2500	0.0073	1.0100	0.0010	(86.069)	0	0	674
2015/10/29	R186	05/11/2015	8.35	Call	Bond Future	854.3000	0.8543	469.2200	0.4692	(45.076)	0	0	843
2015/10/29	R186	05/11/2015	8.00	Call	Bond Future	45.9800	0.0460	10.6600	0.0107	(76.816)	0	0	200
2015/10/29	R186	05/11/2015	8.45	Put	Bond Future	218.6900	0.2187	379.2900	0.3793	73.437	0	0	6,308
2015/10/29	R186	05/11/2015	8.75	Put	Bond Future	8.9500	0.0090	18.0600	0.0181	101.788	0	0	10,200
2015/10/29	R186	05/11/2015	8.85	Call	Bond Future	4,244.5500	4.2445	3,579.7200	3.5797	(15.663)	0	0	0
2015/10/29	R186	05/11/2015	9.00	Call	Bond Future	5,364.0700	5.3641	4,697.1200	4.6971	(12.434)	0	0	0
2015/10/29	R186	05/11/2015	7.73	Put	Bond Future	4,646.5800	4.6466	5,312.9400	5.3129	14.341	0	0	0
2015/10/29	R186	05/11/2015	7.75	Call	Bond Future	1.2300	0.0012	0.1100	0.0001	(91.057)	0	0	1,200
2015/10/29	R186	05/11/2015	7.86	Put	Bond Future	3,572.9200	3.5729	4,233.8300	4.2338	18.498	0	0	0
2015/10/29	R186	05/11/2015	8.25	Call	Bond Future	458.5200	0.4585	208.3600	0.2084	(54.558)	0	0	0
2015/10/29	R186	05/11/2015	8.22	Put	Bond Future	1,011.9100	1.0119	1,466.9300	1.4669	44.966	0	0	1,090
2015/10/29	R186	05/11/2015	8.26	Call	Bond Future	491.2500	0.4913	227.9600	0.2280	(53.596)	0	0	0
2015/10/29	R186	05/11/2015	8.50	Call	Bond Future	1,705.6900	1.7057	1,151.4700	1.1515	(32.492)	0	0	650
2015/10/29	R186	05/11/2015	8.55	Call	Bond Future	2,040.3200	2.0403	1,448.7800	1.4488	(28.993)	0	0	0
2015/10/29	R186	04/02/2016	7.50	Call	Bond Future	263.1800	0.2632	194.9000	0.1949	(25.944)	0	0	0
2015/10/29	R186	04/02/2016			Bond Future	8.3607	116.4912	8.4485	115.8123	1.051	0.0000	0.0000	6,295
2015/10/29	R186	04/02/2016	8.75	Call	Bond Future	3,988.8600	3.9889	3,508.7700	3.5088	(12.036)	0	0	0
2015/10/29	R186	04/02/2016	7.51	Call	Bond Future	271.8200	0.2718	201.6700	0.2017	(25.808)	0	0	0
2015/10/29	R186	04/02/2016	7.49	Call	Bond Future	255.0900	0.2551	188.5900	0.1886	(26.069)	0	0	0
2015/10/29	R186	04/02/2016	7.50	Put	Bond Future	7,211.4400	7.2114	7,822.0400	7.8220	8.467	0	0	0
2015/10/29	R186	04/02/2016	7.49	Put	Bond Future	7,287.3700	7.2874	7,899.7500	7.8998	8.403	0	0	0
2015/10/29	R186	04/02/2016	8.75	Put	Bond Future	1,021.5000	1.0215	1,220.2900	1.2203	19.461	0	0	6,695
2015/10/29	R186	04/02/2016	7.51	Put	Bond Future	7,136.1400	7.1361	7,744.8700	7.7449	8.530	0	0	0
2015/10/29	R186	05/05/2016			Bond Future	8.4066	118.5376	8.4979	117.8467	1.085	0.0000	0.0000	0
2015/10/29	R186	05/05/2016	8.34	Call	Bond Future	2,822.6000	2.8226	2,490.8500	2.4909	(11.753)	0	0	0
2015/10/29	R186	05/05/2016	8.35	Call	Bond Future	2,859.3500	2.8594	2,524.8400	2.5248	(11.699)	0	0	0
2015/10/29	R186	05/05/2016	8.33	Call	Bond Future	2,785.7900	2.7858	2,456.8000	2.4568	(11.810)	0	0	0
2015/10/29	R186	05/05/2016	8.35	Put	Bond Future	3,290.8900	3.2909	3,647.2500	3.6473	10.829	0	0	0

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2015/10/29	R186	05/05/2016	7.56	Put	Bond Future	7,495.1500	7.4951	8,051.6800	8.0517	7.425	0	0	0
2015/10/29	R186	05/05/2016	8.34	Put	Bond Future	3,330.5900	3.3306	3,689.7100	3.6897	10.782	0	0	0
2015/10/29	R186	05/05/2016	7.56	Call	Bond Future	806.5400	0.8065	672.2000	0.6722	(16.656)	0	0	0
2015/10/29	R186	05/05/2016	8.33	Put	Bond Future	3,370.2900	3.3703	3,732.1700	3.7322	10.737	0	0	0
2015/10/29	R186	04/08/2016	8.51	Put	Bond Future	3,449.7500	3.4498	3,782.3200	3.7823	9.640	0	0	0
2015/10/29	R186	04/08/2016			Bond Future	8.4533	115.3591	8.5483	114.6545	1.124	0.0000	0.0000	0
2015/10/29	R186	04/08/2016	8.50	Put	Bond Future	3,485.1400	3.4851	3,819.9900	3.8200	9.608	0	0	0
2015/10/29	R186	04/08/2016	8.51	Call	Bond Future	3,870.8600	3.8709	3,498.7600	3.4988	(9.613)	0	0	0
2015/10/29	R186	04/08/2016	8.49	Call	Bond Future	3,794.0200	3.7940	3,426.4600	3.4265	(9.688)	0	0	0
2015/10/29	R186	04/08/2016	8.50	Call	Bond Future	3,832.1300	3.8321	3,462.3100	3.4623	(9.651)	0	0	0
2015/10/29	R186	04/08/2016	8.49	Put	Bond Future	3,521.2100	3.5212	3,858.3200	3.8583	9.574	0	0	0
2015/10/29	R197	05/11/2015	295.00	Call	Bond Future	1,593.7100	1.5937	1,646.5600	1.6466	3.316	0	0	0
2015/10/29	R197	05/11/2015			Bond Future	296.5937	296.5937	296.6466	296.6466	0.018	0.0000	0.0000	260
2015/10/29	R197	05/11/2015	294.99	Call	Bond Future	1,603.7100	1.6037	1,656.5600	1.6566	3.295	0	0	0
2015/10/29	R197	05/11/2015	295.01	Call	Bond Future	1,583.7100	1.5837	1,636.5600	1.6366	3.337	0	0	0
2015/10/29	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R197	04/02/2016			Bond Future	295.1425	295.1425	295.1943	295.1943	0.018	0.0000	0.0000	724
2015/10/29	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R197	04/02/2016	296.99	Put	Bond Future	1,847.4700	1.8475	1,795.7200	1.7957	(2.801)	0	0	0
2015/10/29	R197	04/02/2016	297.01	Put	Bond Future	1,867.4700	1.8675	1,815.7200	1.8157	(2.771)	0	0	0
2015/10/29	R197	04/02/2016	297.00	Put	Bond Future	1,857.4700	1.8575	1,805.7200	1.8057	(2.786)	0	0	0
2015/10/29	R202	05/11/2015			Bond Future	242.8345	242.8345	242.3738	242.3738	(0.190)	0.0000	0.0000	1,463
2015/10/29	R202	05/11/2015	245.99	Put	Bond Future	3,155.5200	3.1555	3,616.2500	3.6163	14.601	0	0	0
2015/10/29	R202	05/11/2015	246.01	Put	Bond Future	3,175.5200	3.1755	3,636.2500	3.6363	14.509	0	0	0
2015/10/29	R202	05/11/2015	246.00	Put	Bond Future	3,165.5200	3.1655	3,626.2500	3.6263	14.555	0	0	0
2015/10/29	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R202	04/02/2016			Bond Future	243.4739	243.4739	243.0035	243.0035	(0.193)	0.0000	0.0000	52,744
2015/10/29	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R202	04/02/2016	239.99	Call	Bond Future	3,483.9000	3.4839	3,013.5500	3.0136	(13.501)	0	0	0
2015/10/29	R202	04/02/2016	240.00	Call	Bond Future	3,473.9000	3.4739	3,003.5500	3.0036	(13.540)	0	0	0
2015/10/29	R202	04/02/2016	240.01	Call	Bond Future	3,463.9000	3.4639	2,993.5500	2.9936	(13.579)	0	0	0
2015/10/29	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R203	05/11/2015	6.00	Put	Bond Future	1,682.7800	1.6828	1,856.2700	1.8563	10.310	0	0	0
2015/10/29	R203	05/11/2015			Bond Future	6.9615	103.4508	7.0618	103.2773	1.441	0.0000	0.0000	14,772
2015/10/29	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R203	05/11/2015	5.99	Put	Bond Future	1,700.4700	1.7005	1,873.9600	1.8740	10.202	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
2015/10/29	R203	05/11/2015	6.01	Put	Bond Future	1,665.0900	1.6651	1,838.5800	1.8386	10.419	0	0	0
2015/10/29	R203	04/02/2016	7.25	Put	Bond Future	113.7300	0.1137	172.3700	0.1724	51.561	0	0	0
2015/10/29	R203	04/02/2016	7.26	Put	Bond Future	109.6300	0.1096	166.7700	0.1668	52.121	0	0	0
2015/10/29	R203	04/02/2016			Bond Future	7.0170	105.1523	7.1347	104.9753	1.678	0.0000	0.0000	7,001
2015/10/29	R203	04/02/2016	7.26	Call	Bond Future	474.5700	0.4746	354.6600	0.3547	(25.267)	0	0	0
2015/10/29	R203	04/02/2016	7.24	Call	Bond Future	452.9200	0.4529	336.0300	0.3360	(25.808)	0	0	0
2015/10/29	R203	04/02/2016	7.25	Call	Bond Future	463.6900	0.4637	345.2800	0.3453	(25.536)	0	0	0
2015/10/29	R203	04/02/2016	7.24	Put	Bond Future	117.9500	0.1180	178.1100	0.1781	51.005	0	0	0
2015/10/29	R203	05/05/2016	7.25	Put	Bond Future	278.7800	0.2788	351.4400	0.3514	26.064	0	0	0
2015/10/29	R203	05/05/2016			Bond Future	6.9937	102.8300	7.1345	102.6498	2.013	0.0000	0.0000	0
2015/10/29	R203	05/05/2016	7.26	Call	Bond Future	614.7100	0.6147	506.3200	0.5063	(17.633)	0	0	0
2015/10/29	R203	05/05/2016	7.24	Call	Bond Future	598.0600	0.5981	491.3300	0.4913	(17.846)	0	0	0
2015/10/29	R203	05/05/2016	7.25	Call	Bond Future	606.5000	0.6065	498.9400	0.4989	(17.735)	0	0	0
2015/10/29	R203	05/05/2016	7.24	Put	Bond Future	283.1000	0.2831	356.5900	0.3566	25.959	0	0	0
2015/10/29	R203	05/05/2016	7.26	Put	Bond Future	274.2400	0.2742	346.0700	0.3461	26.192	0	0	0
2015/10/29	R204	05/11/2015			Bond Future	7.3217	104.9489	7.4266	104.6586	1.433	0.0000	0.0000	16,749
2015/10/29	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R204	05/11/2015	6.24	Put	Bond Future	3,053.3900	3.0534	3,343.6500	3.3437	9.506	0	0	0
2015/10/29	R204	05/11/2015	6.26	Put	Bond Future	2,995.9100	2.9959	3,286.1700	3.2862	9.689	0	0	0
2015/10/29	R204	05/11/2015	6.25	Put	Bond Future	3,024.6500	3.0246	3,314.9100	3.3149	9.596	0	0	0
2015/10/29	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R204	04/02/2016	7.50	Call	Bond Future	698.0900	0.6981	534.0500	0.5341	(23.498)	0	0	0
2015/10/29	R204	04/02/2016			Bond Future	7.3854	102.6389	7.5009	102.3431	1.564	0.0000	0.0000	17,590
2015/10/29	R204	04/02/2016	7.51	Call	Bond Future	713.5100	0.7135	547.2600	0.5473	(23.300)	0	0	0
2015/10/29	R204	04/02/2016	7.49	Put	Bond Future	415.2700	0.4153	549.2100	0.5492	32.254	0	0	0
2015/10/29	R204	04/02/2016	7.51	Put	Bond Future	394.6000	0.3946	524.1100	0.5241	32.821	0	0	0
2015/10/29	R204	04/02/2016	7.49	Call	Bond Future	683.0600	0.6831	521.2400	0.5212	(23.690)	0	0	0
2015/10/29	R204	04/02/2016	7.50	Put	Bond Future	404.7400	0.4047	536.4600	0.5365	32.544	0	0	0
2015/10/29	R204	05/05/2016	7.75	Call	Bond Future	1,282.0500	1.2821	1,091.7200	1.0917	(14.846)	0	0	0
2015/10/29	R204	05/05/2016			Bond Future	7.4128	104.4418	7.5406	104.1408	1.724	0.0000	0.0000	0
2015/10/29	R204	05/05/2016	7.76	Call	Bond Future	1,297.7300	1.2977	1,106.1400	1.1061	(14.763)	0	0	0
2015/10/29	R204	05/05/2016	7.74	Put	Bond Future	498.0800	0.4981	610.0200	0.6100	22.474	0	0	0
2015/10/29	R204	05/05/2016	7.76	Put	Bond Future	482.6100	0.4826	592.0300	0.5920	22.673	0	0	0
2015/10/29	R204	05/05/2016	7.74	Call	Bond Future	1,266.4700	1.2665	1,077.4000	1.0774	(14.929)	0	0	0
2015/10/29	R204	05/05/2016	7.75	Put	Bond Future	490.2900	0.4903	600.9700	0.6010	22.574	0	0	0
2015/10/29	R207	05/11/2015	7.76	Call	Bond Future	625.1000	0.6251	348.2900	0.3483	(44.283)	0	0	0
2015/10/29	R207	05/11/2015			Bond Future	7.6016	101.0703	7.7063	100.7045	1.378	0.0000	0.0000	7,052
2015/10/29	R207	05/11/2015	7.74	Call	Bond Future	570.3500	0.5703	306.5500	0.3066	(46.252)	0	0	0
2015/10/29	R207	05/11/2015	7.50	Call	Bond Future	118.8800	0.1189	34.6200	0.0346	(70.878)	0	0	19
2015/10/29	R207	05/11/2015	7.75	Call	Bond Future	597.4600	0.5975	327.0500	0.3270	(45.260)	0	0	0
2015/10/29	R207	05/11/2015	7.43	Call	Bond Future	61.4000	0.0614	13.9800	0.0140	(77.231)	0	0	53
2015/10/29	R207	05/11/2015	7.74	Put	Bond Future	87.3500	0.0873	189.2800	0.1893	116.691	0	0	0
2015/10/29	R207	05/11/2015	7.43	Put	Bond Future	663.9800	0.6640	982.2900	0.9823	47.940	0	0	0
2015/10/29	R207	05/11/2015	7.76	Put	Bond Future	72.5600	0.0726	161.4800	0.1615	122.547	0	0	0
2015/10/29	R207	05/11/2015	7.50	Put	Bond Future	475.0600	0.4751	756.5300	0.7565	59.249	0	0	0

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2015/10/29	R207	05/11/2015	7.75	Put	Bond Future	79.6800	0.0797	175.0000	0.1750	119.629	0	0	0
2015/10/29	R207	04/02/2016	7.49	Put	Bond Future	1,101.2900	1.1013	1,341.3900	1.3414	21.802	0	0	0
2015/10/29	R207	04/02/2016	7.27	Put	Bond Future	1,605.5000	1.6055	1,894.8400	1.8948	18.022	0	0	0
2015/10/29	R207	04/02/2016			Bond Future	7.6688	99.0913	7.7815	98.7188	1.470	0.0000	0.0000	43,107
2015/10/29	R207	04/02/2016	7.51	Put	Bond Future	1,060.8400	1.0608	1,296.0500	1.2960	22.172	0	0	0
2015/10/29	R207	04/02/2016	7.27	Call	Bond Future	273.7800	0.2738	190.6900	0.1907	(30.349)	0	0	43
2015/10/29	R207	04/02/2016	7.50	Call	Bond Future	519.8900	0.5199	385.1200	0.3851	(25.923)	0	0	19
2015/10/29	R207	04/02/2016	7.51	Call	Bond Future	533.1200	0.5331	395.9000	0.3959	(25.739)	0	0	0
2015/10/29	R207	04/02/2016	7.49	Call	Bond Future	506.8700	0.5069	374.5400	0.3745	(26.107)	0	0	0
2015/10/29	R207	04/02/2016	7.50	Put	Bond Future	1,080.9500	1.0809	1,318.6100	1.3186	21.986	0	0	0
2015/10/29	R207	05/05/2016	7.86	Put	Bond Future	932.1000	0.9321	1,102.4700	1.1025	18.278	0	0	0
2015/10/29	R207	05/05/2016			Bond Future	7.7139	100.8322	7.8354	100.4532	1.575	0.0000	0.0000	0
2015/10/29	R207	05/05/2016	7.85	Put	Bond Future	945.3500	0.9453	1,117.3500	1.1173	18.194	0	0	0
2015/10/29	R207	05/05/2016	7.56	Put	Bond Future	1,389.7700	1.3898	1,609.8500	1.6099	15.836	0	0	0
2015/10/29	R207	05/05/2016	7.84	Put	Bond Future	958.7500	0.9588	1,132.3800	1.1324	18.110	0	0	0
2015/10/29	R207	05/05/2016	7.56	Call	Bond Future	907.3300	0.9073	748.3900	0.7484	(17.517)	0	0	43
2015/10/29	R207	05/05/2016	7.85	Call	Bond Future	1,369.8500	1.3699	1,162.8300	1.1628	(15.113)	0	0	0
2015/10/29	R207	05/05/2016	7.86	Call	Bond Future	1,387.6900	1.3877	1,179.0400	1.1790	(15.036)	0	0	0
2015/10/29	R207	05/05/2016	7.84	Call	Bond Future	1,352.1400	1.3521	1,146.7500	1.1467	(15.190)	0	0	0
2015/10/29	R207	04/08/2016			Bond Future	7.7598	98.9942	7.8920	98.6072	1.704	0.0000	0.0000	0
2015/10/29	R207	04/08/2016	7.99	Put	Bond Future	1,009.3200	1.0093	1,175.6400	1.1756	16.478	0	0	0
2015/10/29	R207	04/08/2016	8.01	Put	Bond Future	986.0900	0.9861	1,149.7400	1.1497	16.596	0	0	0
2015/10/29	R207	04/08/2016	8.00	Put	Bond Future	997.6500	0.9977	1,162.6400	1.1626	16.538	0	0	0
2015/10/29	R207	04/08/2016	8.01	Call	Bond Future	1,716.9600	1.7170	1,493.5700	1.4936	(13.011)	0	0	0
2015/10/29	R207	04/08/2016	7.99	Call	Bond Future	1,682.0100	1.6820	1,461.2900	1.4613	(13.122)	0	0	0
2015/10/29	R207	04/08/2016	8.00	Call	Bond Future	1,699.4300	1.6994	1,477.3800	1.4774	(13.066)	0	0	0
2015/10/29	R208	05/11/2015			Bond Future	7.7913	96.2335	7.8909	95.8148	1.279	0.0000	0.0000	3,205
2015/10/29	R208	05/11/2015	7.74	Put	Bond Future	440.6000	0.4406	718.3300	0.7183	63.034	0	0	0
2015/10/29	R208	05/11/2015	8.48	Call	Bond Future	2,849.4900	2.8495	2,430.8300	2.4308	(14.692)	0	0	0
2015/10/29	R208	05/11/2015	7.75	Call	Bond Future	241.2400	0.2412	91.8500	0.0919	(61.926)	0	0	0
2015/10/29	R208	05/11/2015	7.76	Call	Bond Future	259.2600	0.2593	101.3400	0.1013	(60.912)	0	0	0
2015/10/29	R208	05/11/2015	7.74	Call	Bond Future	224.1300	0.2241	83.0900	0.0831	(62.928)	0	0	0
2015/10/29	R208	05/11/2015	8.48	Put	Bond Future	0.0600	0.0001	0.1700	0.0002	183.333	0	0	2,200
2015/10/29	R208	05/11/2015	7.76	Put	Bond Future	391.2700	0.3913	652.1200	0.6521	66.668	0	0	0
2015/10/29	R208	05/11/2015	7.75	Put	Bond Future	415.4700	0.4155	684.8500	0.6848	64.837	0	0	0
2015/10/29	R208	04/02/2016			Bond Future	7.8563	97.8163	7.9620	97.3900	1.345	0.0000	0.0000	37,534
2015/10/29	R208	04/02/2016	7.74	Put	Bond Future	1,255.5600	1.2556	1,507.7100	1.5077	20.083	0	0	0
2015/10/29	R208	04/02/2016	7.76	Put	Bond Future	1,209.7200	1.2097	1,456.4500	1.4565	20.396	0	0	0
2015/10/29	R208	04/02/2016	7.75	Put	Bond Future	1,232.5000	1.2325	1,481.9500	1.4819	20.239	0	0	0
2015/10/29	R208	04/02/2016	7.76	Call	Bond Future	819.0200	0.8190	639.4300	0.6394	(21.927)	0	0	0
2015/10/29	R208	04/02/2016	7.74	Call	Bond Future	783.4900	0.7835	609.3200	0.6093	(22.230)	0	0	0
2015/10/29	R208	04/02/2016	7.75	Call	Bond Future	801.1300	0.8011	624.2600	0.6243	(22.078)	0	0	0
2015/10/29	R208	05/05/2016	7.99	Call	Bond Future	1,634.8600	1.6349	1,404.6800	1.4047	(14.079)	0	0	0
2015/10/29	R208	05/05/2016	8.00	Put	Bond Future	1,270.6700	1.2707	1,472.5100	1.4725	15.885	0	0	0
2015/10/29	R208	05/05/2016			Bond Future	7.9005	96.1333	8.0126	95.6995	1.419	0.0000	0.0000	0
2015/10/29	R208	05/05/2016	8.00	Call	Bond Future	1,655.9700	1.6560	1,423.9700	1.4240	(14.010)	0	0	0
2015/10/29	R208	05/05/2016	8.01	Call	Bond Future	1,677.5200	1.6775	1,443.6900	1.4437	(13.939)	0	0	0

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2015/10/29	R208	05/05/2016	7.99	Put	Bond Future	1,288.1900	1.2882	1,491.8500	1.4919	15.810	0	0	0
2015/10/29	R208	05/05/2016	8.01	Put	Bond Future	1,253.6000	1.2536	1,453.6100	1.4536	15.955	0	0	0
2015/10/29	R209	05/11/2015	7.99	Put	Bond Future	7,590.2100	7.5902	8,146.2500	8.1463	7.326	0	0	0
2015/10/29	R209	05/11/2015	9.25	Call	Bond Future	2,399.7500	2.3997	1,878.7400	1.8787	(21.711)	0	0	0
2015/10/29	R209	05/11/2015			Bond Future	8.9302	75.7307	9.0047	75.1747	0.834	0.0000	0.0000	9,039
2015/10/29	R209	05/11/2015	8.01	Put	Bond Future	7,417.0100	7.4170	7,973.0500	7.9730	7.497	0	0	0
2015/10/29	R209	05/11/2015	9.16	Put	Bond Future	129.0500	0.1290	203.2600	0.2033	57.505	0	0	0
2015/10/29	R209	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R209	05/11/2015	8.00	Put	Bond Future	7,503.5400	7.5035	8,059.5800	8.0596	7.410	0	0	0
2015/10/29	R209	05/11/2015	9.25	Put	Bond Future	56.9500	0.0570	91.9800	0.0920	61.510	0	0	900
2015/10/29	R209	05/11/2015	8.50	Put	Bond Future	3,350.2800	3.3503	3,895.8900	3.8959	16.286	0	0	0
2015/10/29	R209	05/11/2015	9.00	Put	Bond Future	428.2400	0.4282	629.1300	0.6291	46.911	0	0	500
2015/10/29	R209	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R209	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R209	05/11/2015	9.16	Call	Bond Future	1,823.9600	1.8240	1,342.1300	1.3421	(26.417)	0	0	0
2015/10/29	R209	05/11/2015	8.50	Call	Bond Future	13.2400	0.0132	2.8100	0.0028	(78.776)	0	0	900
2015/10/29	R209	05/11/2015	9.00	Call	Bond Future	949.3200	0.9493	594.1700	0.5942	(37.411)	0	0	0
2015/10/29	R209	04/02/2016	8.74	Call	Bond Future	1,491.3400	1.4913	1,272.0400	1.2720	(14.705)	0	0	0
2015/10/29	R209	04/02/2016	8.75	Put	Bond Future	3,304.8600	3.3049	3,648.3900	3.6484	10.395	0	0	0
2015/10/29	R209	04/02/2016			Bond Future	8.9862	76.9763	9.0629	76.4106	0.853	0.0000	0.0000	37,344
2015/10/29	R209	04/02/2016	8.75	Call	Bond Future	1,519.9900	1.5200	1,297.7800	1.2978	(14.619)	0	0	0
2015/10/29	R209	04/02/2016	8.76	Call	Bond Future	1,548.9800	1.5490	1,323.8600	1.3239	(14.533)	0	0	0
2015/10/29	R209	04/02/2016	9.52	Put	Bond Future	874.1200	0.8741	1,009.7100	1.0097	15.512	0	0	2,200
2015/10/29	R209	04/02/2016	8.74	Put	Bond Future	3,353.1900	3.3532	3,699.6300	3.6996	10.332	0	0	0
2015/10/29	R209	04/02/2016	8.76	Put	Bond Future	3,256.9800	3.2570	3,597.6000	3.5976	10.458	0	0	0
2015/10/29	R209	04/02/2016	9.52	Call	Bond Future	4,681.8200	4.6818	4,251.6700	4.2517	(9.188)	0	0	0
2015/10/29	R209	05/05/2016			Bond Future	9.0327	75.1793	9.1114	74.6036	0.872	0.0000	0.0000	0
2015/10/29	R209	05/05/2016	9.00	Call	Bond Future	3,052.6700	3.0527	2,759.7100	2.7597	(9.597)	0	0	6,700
2015/10/29	R209	05/05/2016	8.25	Put	Bond Future	7,145.4200	7.1454	7,583.6700	7.5837	6.133	0	0	0
2015/10/29	R209	05/05/2016	8.99	Put	Bond Future	3,331.8300	3.3318	3,616.7000	3.6167	8.550	0	0	0
2015/10/29	R209	05/05/2016	9.01	Put	Bond Future	3,255.6600	3.2557	3,536.2400	3.5362	8.618	0	0	0
2015/10/29	R209	05/05/2016	9.00	Put	Bond Future	3,293.3600	3.2934	3,576.0900	3.5761	8.585	0	0	0
2015/10/29	R209	05/05/2016	9.01	Call	Bond Future	3,088.7900	3.0888	2,793.6800	2.7937	(9.554)	0	0	0
2015/10/29	R209	05/05/2016	8.99	Call	Bond Future	3,017.2100	3.0172	2,726.3900	2.7264	(9.639)	0	0	0
2015/10/29	R209	05/05/2016	8.25	Call	Bond Future	1,039.5500	1.0395	902.1100	0.9021	(13.221)	0	0	6,700
2015/10/29	R210	05/11/2015			Bond Future	181.6064	181.6064	181.6388	181.6388	0.018	0.0000	0.0000	1,516
2015/10/29	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R210	05/11/2015	181.99	Put	Bond Future	383.6300	0.3836	351.1500	0.3512	(8.466)	0	0	0
2015/10/29	R210	05/11/2015	182.01	Put	Bond Future	403.6300	0.4036	371.1500	0.3712	(8.047)	0	0	0
2015/10/29	R210	05/11/2015	182.00	Put	Bond Future	393.6300	0.3936	361.1500	0.3612	(8.251)	0	0	0
2015/10/29	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R210	04/02/2016	184.99	Put	Bond Future	381.6200	0.3816	349.7600	0.3498	(8.349)	0	0	0
2015/10/29	R210	04/02/2016			Bond Future	184.6084	184.6084	184.6402	184.6402	0.017	0.0000	0.0000	2,279
2015/10/29	R210	04/02/2016	185.01	Put	Bond Future	401.6200	0.4016	369.7600	0.3698	(7.933)	0	0	0
2015/10/29	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/10/29	R210	04/02/2016	185.00	Put	Bond Future	391.6200	0.3916	359.7600	0.3598	(8.135)	0	0	0
2015/10/29	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R211	05/11/2015			Bond Future	136.4913	136.4913	136.4971	136.4971	0.004	0.0000	0.0000	0
2015/10/29	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R211	05/11/2015	134.99	Call	Bond Future	1,501.3100	1.5013	1,507.0600	1.5071	0.383	0	0	0
2015/10/29	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R211	05/11/2015	135.00	Call	Bond Future	1,491.3100	1.4913	1,497.0600	1.4971	0.386	0	0	0
2015/10/29	R211	05/11/2015	135.01	Call	Bond Future	1,481.3100	1.4813	1,487.0600	1.4871	0.388	0	0	0
2015/10/29	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R211	04/02/2016			Bond Future	137.0538	137.0538	137.0586	137.0586	0.004	0.0000	0.0000	1,120
2015/10/29	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R211	04/02/2016	138.99	Put	Bond Future	1,936.2400	1.9362	1,931.3500	1.9313	(0.253)	0	0	0
2015/10/29	R211	04/02/2016	139.01	Put	Bond Future	1,956.2400	1.9562	1,951.3500	1.9513	(0.250)	0	0	0
2015/10/29	R211	04/02/2016	139.00	Put	Bond Future	1,946.2400	1.9462	1,941.3500	1.9413	(0.251)	0	0	0
2015/10/29	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R212	05/11/2015			Bond Future	142.3949	142.3949	142.4204	142.4204	0.018	0.0000	0.0000	1,359
2015/10/29	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R212	05/11/2015	145.99	Put	Bond Future	3,595.0700	3.5951	3,569.6300	3.5696	(0.708)	0	0	0
2015/10/29	R212	05/11/2015	146.01	Put	Bond Future	3,615.0700	3.6151	3,589.6300	3.5896	(0.704)	0	0	0
2015/10/29	R212	05/11/2015	146.00	Put	Bond Future	3,605.0700	3.6051	3,579.6300	3.5796	(0.706)	0	0	0
2015/10/29	R212	04/02/2016			Bond Future	142.8897	142.8897	142.9145	142.9145	0.017	0.0000	0.0000	569
2015/10/29	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R212	04/02/2016	145.99	Put	Bond Future	3,100.3400	3.1003	3,075.5200	3.0755	(0.801)	0	0	0
2015/10/29	R212	04/02/2016	146.01	Put	Bond Future	3,120.3400	3.1203	3,095.5200	3.0955	(0.795)	0	0	0
2015/10/29	R212	04/02/2016	146.00	Put	Bond Future	3,110.3400	3.1103	3,085.5200	3.0855	(0.798)	0	0	0
2015/10/29	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R213	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R213	05/11/2015			Bond Future	8.7809	86.5180	8.8553	85.9665	0.848	0.0000	0.0000	8,598
2015/10/29	R213	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R213	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R213	05/11/2015	7.74	Put	Bond Future	8,268.9900	8.2690	8,820.5000	8.8205	6.670	0	0	0
2015/10/29	R213	05/11/2015	7.76	Put	Bond Future	8,099.7600	8.0998	8,651.2700	8.6513	6.809	0	0	0
2015/10/29	R213	05/11/2015	7.75	Put	Bond Future	8,184.3200	8.1843	8,735.8300	8.7358	6.739	0	0	0
2015/10/29	R213	04/02/2016			Bond Future	8.8442	87.9410	8.9211	87.3799	0.869	0.0000	0.0000	30,221
2015/10/29	R213	04/02/2016	8.75	Call	Bond Future	1,883.5800	1.8836	1,624.3700	1.6244	(13.762)	0	0	0
2015/10/29	R213	04/02/2016	8.74	Put	Bond Future	2,619.6900	2.6197	2,924.6500	2.9246	11.641	0	0	0
2015/10/29	R213	04/02/2016	8.76	Put	Bond Future	2,537.7200	2.5377	2,836.6800	2.8367	11.781	0	0	0
2015/10/29	R213	04/02/2016	8.75	Put	Bond Future	2,578.4800	2.5785	2,880.4400	2.8804	11.711	0	0	0
2015/10/29	R213	04/02/2016	8.76	Call	Bond Future	1,916.9700	1.9170	1,654.7600	1.6548	(13.678)	0	0	0
2015/10/29	R213	04/02/2016	8.74	Call	Bond Future	1,850.5500	1.8506	1,594.3400	1.5943	(13.845)	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
2015/10/29	R213	05/05/2016	8.76	Put	Bond Future	3,599.1500	3.5992	3,903.0900	3.9031	8.445	0	0	0
2015/10/29	R213	05/05/2016	8.74	Put	Bond Future	3,680.8200	3.6808	3,989.0900	3.9891	8.375	0	0	0
2015/10/29	R213	05/05/2016			Bond Future	8.8916	85.9376	8.9708	85.3666	0.891	0.0000	0.0000	0
2015/10/29	R213	05/05/2016	8.75	Put	Bond Future	3,639.5700	3.6396	3,945.6800	3.9457	8.411	0	0	0
2015/10/29	R213	05/05/2016	8.74	Call	Bond Future	2,572.0700	2.5721	2,309.2900	2.3093	(10.217)	0	0	0
2015/10/29	R213	05/05/2016	8.75	Call	Bond Future	2,604.5700	2.6046	2,339.6300	2.3396	(10.172)	0	0	0
2015/10/29	R213	05/05/2016	8.76	Call	Bond Future	2,637.8100	2.6378	2,370.7000	2.3707	(10.126)	0	0	0
2015/10/29	R214	05/11/2015			Bond Future	9.0003	76.4715	9.0748	75.8877	0.828	0.0000	0.0000	9,015
2015/10/29	R214	05/11/2015	7.99	Put	Bond Future	8,708.4100	8.7084	9,292.2000	9.2922	6.704	0	0	0
2015/10/29	R214	05/11/2015	8.00	Put	Bond Future	8,614.4300	8.6144	9,198.2200	9.1982	6.777	0	0	0
2015/10/29	R214	05/11/2015	8.01	Put	Bond Future	8,520.6200	8.5206	9,104.4100	9.1044	6.851	0	0	0
2015/10/29	R214	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R214	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R214	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R214	04/02/2016			Bond Future	9.0582	77.7292	9.1349	77.1354	0.846	0.0000	0.0000	32,562
2015/10/29	R214	04/02/2016	7.99	Put	Bond Future	9,343.4300	9.3434	9,891.9700	9.8920	5.871	0	0	0
2015/10/29	R214	04/02/2016	8.00	Call	Bond Future	204.8400	0.2048	158.3700	0.1584	(22.686)	0	0	0
2015/10/29	R214	04/02/2016	8.01	Call	Bond Future	211.6400	0.2116	163.8700	0.1639	(22.571)	0	0	0
2015/10/29	R214	04/02/2016	7.99	Call	Bond Future	198.5200	0.1985	153.2700	0.1533	(22.794)	0	0	0
2015/10/29	R214	04/02/2016	8.01	Put	Bond Future	9,169.2200	9.1692	9,715.2400	9.7152	5.955	0	0	0
2015/10/29	R214	04/02/2016	8.00	Put	Bond Future	9,256.0000	9.2560	9,803.3200	9.8033	5.913	0	0	0
2015/10/29	R214	05/05/2016	9.01	Call	Bond Future	3,027.8500	3.0279	2,732.7200	2.7327	(9.747)	0	0	0
2015/10/29	R214	05/05/2016			Bond Future	9.1024	75.7999	9.1811	75.1956	0.864	0.0000	0.0000	0
2015/10/29	R214	05/05/2016	8.99	Call	Bond Future	2,955.7300	2.9557	2,665.1100	2.6651	(9.832)	0	0	0
2015/10/29	R214	05/05/2016	9.00	Call	Bond Future	2,991.5700	2.9916	2,698.6900	2.6987	(9.790)	0	0	0
2015/10/29	R214	05/05/2016	8.99	Put	Bond Future	3,833.0700	3.8331	4,146.7300	4.1467	8.183	0	0	0
2015/10/29	R214	05/05/2016	9.01	Put	Bond Future	3,747.8900	3.7479	4,057.0400	4.0570	8.249	0	0	0
2015/10/29	R214	05/05/2016	9.00	Put	Bond Future	3,790.1900	3.7902	4,101.5900	4.1016	8.216	0	0	0
2015/10/29	R248	05/11/2015	8.01	Put	Bond Future	11,842.6700	11.8427	12,639.2300	12.6392	6.726	0	0	0
2015/10/29	R248	05/11/2015			Bond Future	9.0705	98.3608	9.1500	97.5642	0.876	0.0000	0.0000	17,735
2015/10/29	R248	05/11/2015	8.00	Put	Bond Future	11,966.1300	11.9661	12,762.6900	12.7627	6.657	0	0	0
2015/10/29	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R248	05/11/2015	7.99	Put	Bond Future	12,089.8400	12.0898	12,886.4000	12.8864	6.589	0	0	0
2015/10/29	R248	04/02/2016	8.99	Put	Bond Future	1,417.8600	1.4179	2,228.2300	2.2282	57.154	0	0	0
2015/10/29	R248	04/02/2016			Bond Future	9.1304	99.9785	9.2123	99.1681	0.897	0.0000	0.0000	50,050
2015/10/29	R248	04/02/2016	9.00	Put	Bond Future	1,315.6500	1.3156	2,126.0200	2.1260	61.595	0	0	0
2015/10/29	R248	04/02/2016	9.01	Put	Bond Future	1,213.6300	1.2136	2,024.0000	2.0240	66.772	0	0	0
2015/10/29	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R248	05/05/2016			Bond Future	9.1765	97.2996	9.2606	96.4750	0.917	0.0000	0.0000	0
2015/10/29	R248	05/05/2016	8.99	Put	Bond Future	1,873.4500	1.8734	2,698.1000	2.6981	44.018	0	0	0
2015/10/29	R248	05/05/2016	9.01	Put	Bond Future	1,669.4600	1.6695	2,494.1100	2.4941	49.396	0	0	0
2015/10/29	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2015/10/29	R248	05/05/2016	9.00	Put	Bond Future	1,771.3600	1.7714	2,596.0100	2.5960	46.555	0	0	0
2015/10/29	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/29	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **666918**