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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/10/2015 TO 13/10/2015

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
2015/10/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	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
2015/10/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	2025	05/11/2015	123.01	Put	Bond Future	52.4900	0.0525	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2025	05/11/2015			Bond Future	122.9575	122.9575	123.2941	123.2941	0.274	0.0000	0.0000	612
2015/10/13	2025	05/11/2015	123.00	Put	Bond Future	42.4900	0.0425	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	284.0700	0.2841	100.000	0	0	0
2015/10/13	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	304.0700	0.3041	100.000	0	0	0
2015/10/13	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	294.0700	0.2941	100.000	0	0	0
2015/10/13	2025	05/11/2015	122.99	Put	Bond Future	32.4900	0.0325	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2025	04/02/2016	126.01	Put	Bond Future	2,226.2100	2.2262	1,884.1800	1.8842	(15.364)	0	0	0
2015/10/13	2025	04/02/2016			Bond Future	123.7838	123.7838	124.1258	124.1258	0.276	0.0000	0.0000	0
2015/10/13	2025	04/02/2016	126.00	Put	Bond Future	2,216.2100	2.2162	1,874.1800	1.8742	(15.433)	0	0	0
2015/10/13	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2025	04/02/2016	125.99	Put	Bond Future	2,206.2100	2.2062	1,864.1800	1.8642	(15.503)	0	0	0
2015/10/13	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2030	05/11/2015			Bond Future	8.6426	96.9927	8.7227	96.3711	0.926	0.0000	0.0000	9,973
2015/10/13	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2030	05/11/2015	8.49	Put	Bond Future	1,201.5400	1.2015	1,823.1300	1.8231	51.733	0	0	0
2015/10/13	2030	05/11/2015	8.51	Put	Bond Future	1,042.9100	1.0429	1,664.5000	1.6645	59.601	0	0	0
2015/10/13	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2030	05/11/2015	8.50	Put	Bond Future	1,122.1800	1.1222	1,743.7700	1.7438	55.391	0	0	0
2015/10/13	2030	04/02/2016	8.75	Call	Bond Future	380.2800	0.3803	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2030	04/02/2016			Bond Future	8.7004	94.5925	8.7830	93.9605	0.950	0.0000	0.0000	400
2015/10/13	2030	04/02/2016	8.76	Call	Bond Future	456.6200	0.4566	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	328.1300	0.3281	100.000	0	0	0
2015/10/13	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	175.3500	0.1754	100.000	0	0	0
2015/10/13	2030	04/02/2016	8.74	Call	Bond Future	303.8400	0.3038	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	251.6900	0.2517	100.000	0	0	0
2015/10/13	2032	05/11/2015			Bond Future	8.7123	96.9142	8.7923	96.2463	0.918	0.0000	0.0000	2,982
2015/10/13	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2032	05/11/2015	7.99	Put	Bond Future	6,348.8200	6.3488	7,016.7700	7.0168	10.521	0	0	0
2015/10/13	2032	05/11/2015	8.01	Put	Bond Future	6,164.9800	6.1650	6,832.9300	6.8329	10.835	0	0	0
2015/10/13	2032	05/11/2015	8.00	Put	Bond Future	6,256.8400	6.2568	6,924.7900	6.9248	10.676	0	0	0
2015/10/13	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2032	04/02/2016			Bond Future	8.7691	98.5192	8.8516	97.8401	0.941	0.0000	0.0000	0
2015/10/13	2032	04/02/2016	8.69	Put	Bond Future	658.1100	0.6581	1,337.2200	1.3372	103.191	0	0	0
2015/10/13	2032	04/02/2016	8.71	Put	Bond Future	491.1700	0.4912	1,170.2800	1.1703	138.264	0	0	0

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2015/10/13	2032	04/02/2016	8.70	Put	Bond Future	574.5900	0.5746	1,253.7000	1.2537	118.190	0	0	0
2015/10/13	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2032	05/05/2016			Bond Future	8.8151	96.1037	8.9002	95.4122	0.965	0.0000	0.0000	0
2015/10/13	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2032	05/05/2016	9.01	Call	Bond Future	1,573.4300	1.5734	881.9300	0.8819	(43.949)	0	0	0
2015/10/13	2032	05/05/2016	8.99	Call	Bond Future	1,413.7300	1.4137	722.2300	0.7222	(48.913)	0	0	0
2015/10/13	2032	05/05/2016	9.00	Call	Bond Future	1,493.6300	1.4936	802.1300	0.8021	(46.297)	0	0	0
2015/10/13	2033	05/11/2015	102.41	Put	Bond Future	117.8500	0.1179	96.4200	0.0964	(18.184)	0	0	0
2015/10/13	2033	05/11/2015			Bond Future	102.2922	102.2922	102.3136	102.3136	0.021	0.0000	0.0000	0
2015/10/13	2033	05/11/2015	102.40	Put	Bond Future	107.8500	0.1079	86.4200	0.0864	(19.870)	0	0	0
2015/10/13	2033	05/11/2015	102.39	Put	Bond Future	97.8500	0.0979	76.4200	0.0764	(21.901)	0	0	0
2015/10/13	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2033	04/02/2016	102.40	Call	Bond Future	1,594.7700	1.5948	1,616.4900	1.6165	1.362	0	0	0
2015/10/13	2033	04/02/2016			Bond Future	103.9948	103.9948	104.0165	104.0165	0.021	0.0000	0.0000	0
2015/10/13	2033	04/02/2016	102.41	Call	Bond Future	1,584.7700	1.5848	1,606.4900	1.6065	1.371	0	0	0
2015/10/13	2033	04/02/2016	102.39	Call	Bond Future	1,604.7700	1.6048	1,626.4900	1.6265	1.353	0	0	0
2015/10/13	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2033	05/05/2016			Bond Future	104.8529	104.8529	104.8746	104.8746	0.021	0.0000	0.0000	0
2015/10/13	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2033	05/05/2016	102.40	Call	Bond Future	2,452.8900	2.4529	2,474.6300	2.4746	0.886	0	0	0
2015/10/13	2033	05/05/2016	102.41	Call	Bond Future	2,442.8900	2.4429	2,464.6300	2.4646	0.890	0	0	0
2015/10/13	2033	05/05/2016	102.39	Call	Bond Future	2,462.8900	2.4629	2,484.6300	2.4846	0.883	0	0	0
2015/10/13	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2037	05/11/2015	7.99	Put	Bond Future	8,655.7200	8.6557	9,389.9100	9.3899	8.482	0	0	0
2015/10/13	2037	05/11/2015	8.01	Put	Bond Future	8,445.1300	8.4451	9,179.3200	9.1793	8.694	0	0	0
2015/10/13	2037	05/11/2015			Bond Future	8.8668	98.8523	8.9468	98.1181	0.902	0.0000	0.0000	49,825
2015/10/13	2037	05/11/2015	8.00	Put	Bond Future	8,550.3400	8.5503	9,284.5300	9.2845	8.587	0	0	0
2015/10/13	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2037	04/02/2016	8.75	Put	Bond Future	1,590.3200	1.5903	2,336.7200	2.3367	46.934	0	0	0
2015/10/13	2037	04/02/2016			Bond Future	8.9222	96.2325	9.0045	95.4861	0.923	0.0000	0.0000	370
2015/10/13	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2037	04/02/2016	8.74	Put	Bond Future	1,683.9400	1.6839	2,430.3400	2.4303	44.325	0	0	0
2015/10/13	2037	04/02/2016	8.76	Put	Bond Future	1,496.8300	1.4968	2,243.2300	2.2432	49.865	0	0	0

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2015/10/13	2037	05/05/2016	8.99	Call	Bond Future	192.2500	0.1923	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	477.9100	0.4779	100.000	0	0	0
2015/10/13	2037	05/05/2016			Bond Future	8.9687	97.9347	9.0534	97.1746	0.945	0.0000	0.0000	0
2015/10/13	2037	05/05/2016	9.00	Call	Bond Future	282.1300	0.2821	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2037	05/05/2016	9.01	Call	Bond Future	371.8800	0.3719	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	567.7900	0.5678	100.000	0	0	0
2015/10/13	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	388.1600	0.3882	100.000	0	0	0
2015/10/13	2038	05/11/2015			Bond Future	126.8295	126.8295	126.8563	126.8563	0.021	0.0000	0.0000	8,054
2015/10/13	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2038	05/11/2015	133.99	Put	Bond Future	7,160.4900	7.1605	7,133.6900	7.1337	(0.374)	0	0	0
2015/10/13	2038	05/11/2015	134.01	Put	Bond Future	7,180.4900	7.1805	7,153.6900	7.1537	(0.373)	0	0	0
2015/10/13	2038	05/11/2015	134.00	Put	Bond Future	7,170.4900	7.1705	7,143.6900	7.1437	(0.374)	0	0	0
2015/10/13	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2038	04/02/2016			Bond Future	127.5678	127.5678	127.5949	127.5949	0.021	0.0000	0.0000	0
2015/10/13	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2038	04/02/2016	130.99	Put	Bond Future	3,422.1900	3.4222	3,395.1100	3.3951	(0.791)	0	0	0
2015/10/13	2038	04/02/2016	131.01	Put	Bond Future	3,442.1900	3.4422	3,415.1100	3.4151	(0.787)	0	0	0
2015/10/13	2038	04/02/2016	131.00	Put	Bond Future	3,432.1900	3.4322	3,405.1100	3.4051	(0.789)	0	0	0
2015/10/13	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2044	05/11/2015			Bond Future	8.9009	100.8520	8.9809	100.0461	0.899	0.0000	0.0000	17,516
2015/10/13	2044	05/11/2015	8.24	Put	Bond Future	7,107.0600	7.1071	7,912.8800	7.9129	11.338	0	0	0
2015/10/13	2044	05/11/2015	8.26	Put	Bond Future	6,879.5000	6.8795	7,685.3200	7.6853	11.713	0	0	0
2015/10/13	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2044	05/11/2015	8.25	Put	Bond Future	6,993.1700	6.9932	7,798.9900	7.7990	11.523	0	0	0
2015/10/13	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	449.4700	0.4495	100.000	0	0	0
2015/10/13	2044	04/02/2016			Bond Future	8.9530	98.1400	9.0353	97.3208	0.919	0.0000	0.0000	0
2015/10/13	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	250.5500	0.2505	100.000	0	0	0
2015/10/13	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	349.9200	0.3499	100.000	0	0	0
2015/10/13	2044	04/02/2016	9.01	Call	Bond Future	568.6400	0.5686	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2044	04/02/2016	8.99	Call	Bond Future	369.7200	0.3697	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2044	04/02/2016	9.00	Call	Bond Future	469.2700	0.4693	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2044	05/05/2016	8.99	Put	Bond Future	67.5900	0.0676	901.7100	0.9017	1234.088	0	0	0
2015/10/13	2044	05/05/2016			Bond Future	8.9968	99.8759	9.0814	99.0418	0.940	0.0000	0.0000	0
2015/10/13	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	703.1500	0.7031	100.000	0	0	0
2015/10/13	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	802.3400	0.8023	100.000	0	0	0
2015/10/13	2044	05/05/2016	9.01	Call	Bond Future	130.9700	0.1310	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2044	05/05/2016	9.00	Call	Bond Future	31.7800	0.0318	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2046	05/11/2015			Bond Future	125.8615	125.8615	126.7147	126.7147	0.678	0.0000	0.0000	6,943
2015/10/13	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/13	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2046	05/11/2015	132.99	Put	Bond Future	7,128.5500	7.1286	6,275.3000	6.2753	(11.969)	0	0	0
2015/10/13	2046	05/11/2015	133.01	Put	Bond Future	7,148.5500	7.1486	6,295.3000	6.2953	(11.936)	0	0	0
2015/10/13	2046	05/11/2015	133.00	Put	Bond Future	7,138.5500	7.1386	6,285.3000	6.2853	(11.953)	0	0	0
2015/10/13	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	833.3700	0.8334	100.000	0	0	0
2015/10/13	2046	04/02/2016			Bond Future	127.9562	127.9562	128.8234	128.8234	0.678	0.0000	0.0000	0
2015/10/13	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	823.3700	0.8234	100.000	0	0	0
2015/10/13	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	813.3700	0.8134	100.000	0	0	0
2015/10/13	2046	04/02/2016	127.99	Put	Bond Future	33.8400	0.0338	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2046	04/02/2016	128.01	Put	Bond Future	53.8400	0.0538	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2046	04/02/2016	128.00	Put	Bond Future	43.8400	0.0438	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	2050	05/11/2015			Bond Future	133.0646	133.0646	134.3698	134.3698	0.981	0.0000	0.0000	5,431
2015/10/13	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2050	05/11/2015	144.99	Put	Bond Future	11,925.4000	11.9254	10,620.2200	10.6202	(10.945)	0	0	0
2015/10/13	2050	05/11/2015	145.01	Put	Bond Future	11,945.4000	11.9454	10,640.2200	10.6402	(10.926)	0	0	0
2015/10/13	2050	05/11/2015	145.00	Put	Bond Future	11,935.4000	11.9354	10,630.2200	10.6302	(10.935)	0	0	0
2015/10/13	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2050	04/02/2016			Bond Future	133.7505	133.7505	135.0774	135.0774	0.992	0.0000	0.0000	0
2015/10/13	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2050	04/02/2016	137.99	Put	Bond Future	4,239.5300	4.2395	2,912.6100	2.9126	(31.299)	0	0	0
2015/10/13	2050	04/02/2016	138.01	Put	Bond Future	4,259.5300	4.2595	2,932.6100	2.9326	(31.152)	0	0	0
2015/10/13	2050	04/02/2016	138.00	Put	Bond Future	4,249.5300	4.2495	2,922.6100	2.9226	(31.225)	0	0	0
2015/10/13	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	AL37	05/11/2015			Index Future	468.6960	468.6960	467.4460	467.4460	(0.267)	0.0000	0.0000	3
2015/10/13	AL37	04/02/2016			Index Future	476.4550	476.4550	475.1840	475.1840	(0.267)	0.0000	0.0000	0
2015/10/13	AL7T	05/11/2015			Index Future	553.1690	553.1690	550.4120	550.4120	(0.498)	0.0000	0.0000	1
2015/10/13	AL7T	04/02/2016			Index Future	562.3270	562.3270	559.5230	559.5230	(0.499)	0.0000	0.0000	0
2015/10/13	ALBI	05/11/2015			Index Future	505.4290	505.4290	502.6120	502.6120	(0.557)	0.0000	0.0000	459
2015/10/13	ALBI	04/02/2016			Index Future	513.7960	513.7960	510.9320	510.9320	(0.557)	0.0000	0.0000	146
2015/10/13	ALBI	05/05/2016			Index Future	522.8700	522.8700	519.9530	519.9530	(0.558)	0.0000	0.0000	0
2015/10/13	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
2015/10/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	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
2015/10/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/13	EL28	05/11/2015	126.99	Put	Bond Future	1,289.8700	1.2899	584.6900	0.5847	(54.671)	0	0	0
2015/10/13	EL28	05/11/2015			Bond Future	125.7001	125.7001	126.4053	126.4053	0.561	0.0000	0.0000	0
2015/10/13	EL28	05/11/2015	127.01	Put	Bond Future	1,309.8700	1.3099	604.6900	0.6047	(53.836)	0	0	0
2015/10/13	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	EL28	05/11/2015	127.00	Put	Bond Future	1,299.8700	1.2999	594.6900	0.5947	(54.250)	0	0	0
2015/10/13	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	EL28	04/02/2016	128.99	Put	Bond Future	1,197.6300	1.1976	480.7300	0.4807	(59.860)	0	0	0
2015/10/13	EL28	04/02/2016			Bond Future	127.7924	127.7924	128.5093	128.5093	0.561	0.0000	0.0000	0
2015/10/13	EL28	04/02/2016	129.01	Put	Bond Future	1,217.6300	1.2176	500.7300	0.5007	(58.877)	0	0	0
2015/10/13	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	EL28	04/02/2016	129.00	Put	Bond Future	1,207.6300	1.2076	490.7300	0.4907	(59.364)	0	0	0
2015/10/13	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	ES33	05/11/2015	9.00	Put	Bond Future	5,515.0000	5.5150	6,084.9300	6.0849	10.334	0	0	0
2015/10/13	ES33	05/11/2015			Bond Future	9.7305	82.4184	9.8102	81.8485	0.819	0.0000	0.0000	6,561
2015/10/13	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	ES33	05/11/2015	8.99	Put	Bond Future	5,594.3300	5.5943	6,164.2600	6.1643	10.188	0	0	0
2015/10/13	ES33	05/11/2015	9.01	Put	Bond Future	5,435.7700	5.4358	6,005.7000	6.0057	10.485	0	0	0
2015/10/13	ES33	04/02/2016	10.01	Call	Bond Future	1,347.8400	1.3478	768.4700	0.7685	(42.985)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/13	ES33	04/02/2016			Bond Future	9.8171	83.7833	9.8994	83.2040	0.839	0.0000	0.0000	0
2015/10/13	ES33	04/02/2016	9.99	Call	Bond Future	1,209.7100	1.2097	630.3400	0.6303	(47.893)	0	0	0
2015/10/13	ES33	04/02/2016	10.00	Call	Bond Future	1,278.8200	1.2788	699.4500	0.6994	(45.305)	0	0	0
2015/10/13	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	ES33	05/05/2016	10.01	Call	Bond Future	820.6300	0.8206	230.6800	0.2307	(71.890)	0	0	0
2015/10/13	ES33	05/05/2016			Bond Future	9.8915	81.4739	9.9765	80.8840	0.859	0.0000	0.0000	0
2015/10/13	ES33	05/05/2016	9.99	Call	Bond Future	682.9900	0.6830	93.0400	0.0930	(86.378)	0	0	0
2015/10/13	ES33	05/05/2016	10.00	Call	Bond Future	751.8600	0.7519	161.9100	0.1619	(78.465)	0	0	0
2015/10/13	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	GOVI	05/11/2015			GOVI	501.6500	501.6500	499.1090	499.1090	(0.507)	0.0000	0.0000	453
2015/10/13	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	GOVI	05/11/2015	529.99	Put	GOVI	283,400.0000	28.3400	308,810.0000	30.8810	8.966	0	0	0
2015/10/13	GOVI	05/11/2015	530.01	Put	GOVI	283,600.0000	28.3600	309,010.0000	30.9010	8.960	0	0	0
2015/10/13	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	GOVI	05/11/2015	530.00	Put	GOVI	283,500.0000	28.3500	308,910.0000	30.8910	8.963	0	0	0
2015/10/13	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	GOVI	04/02/2016			GOVI	509.9550	509.9550	507.3710	507.3710	(0.507)	0.0000	0.0000	26
2015/10/13	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	GOVI	04/02/2016	511.99	Put	GOVI	20,350.0000	2.0350	46,190.0000	4.6190	126.978	0	0	0
2015/10/13	GOVI	04/02/2016	512.01	Put	GOVI	20,550.0000	2.0550	46,390.0000	4.6390	125.742	0	0	0
2015/10/13	GOVI	04/02/2016	512.00	Put	GOVI	20,450.0000	2.0450	46,290.0000	4.6290	126.357	0	0	0
2015/10/13	GOVI	05/05/2016	518.01	Put	GOVI	0.0000	0.0000	16,810.0000	1.6810	100.000	0	0	0
2015/10/13	GOVI	05/05/2016			GOVI	518.9600	518.9600	516.3290	516.3290	(0.507)	0.0000	0.0000	0
2015/10/13	GOVI	05/05/2016	518.00	Put	GOVI	0.0000	0.0000	16,710.0000	1.6710	100.000	0	0	0
2015/10/13	GOVI	05/05/2016	518.01	Call	GOVI	9,500.0000	0.9500	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	GOVI	05/05/2016	517.99	Call	GOVI	9,700.0000	0.9700	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	GOVI	05/05/2016	518.00	Call	GOVI	9,600.0000	0.9600	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	GOVI	05/05/2016	517.99	Put	GOVI	0.0000	0.0000	16,610.0000	1.6610	100.000	0	0	0
2015/10/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/13	IGOV	05/11/2015			Index Future	232.2040	232.2040	232.7380	232.7380	0.230	0.0000	0.0000	971
2015/10/13	IGOV	04/02/2016			Index Future	236.0670	236.0670	236.6100	236.6100	0.230	0.0000	0.0000	82
2015/10/13	IGOV	05/05/2016			Index Future	240.2550	240.2550	240.8070	240.8070	0.230	0.0000	0.0000	0
2015/10/13	ILBI	05/11/2015			Index Future	629.9230	629.9230	631.2750	631.2750	0.215	0.0000	0.0000	0
2015/10/13	ILBI	04/02/2016			Index Future	640.6460	640.6460	642.0190	642.0190	0.214	0.0000	0.0000	163
2015/10/13	IS01	19/12/2016			Interest Rate Swap	99.7062	99.7062	99.7273	99.7273	0.021	0.0000	0.0000	0
2015/10/13	IS02	18/12/2017			Interest Rate Swap	99.6226	99.6226	99.6899	99.6899	0.068	0.0000	0.0000	0

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2015/10/13	IS05	17/12/2020			Interest Rate Swap	98.6474	98.6474	98.9673	98.9673	0.324	0.0000	0.0000	0
2015/10/13	IS10	17/12/2025			Interest Rate Swap	99.9233	99.9233	100.4245	100.4245	0.502	0.0000	0.0000	0
2015/10/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/13	JBAF	21/10/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/13	JBAF	18/11/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/13	JBAF	15/12/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2015/10/13	JBAF	20/01/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/10/13	JBAF	17/02/2016			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	2,000
2015/10/13	JBAF	16/03/2016			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/10/13	JBAF	15/06/2016			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2015/10/13	JBAF	21/09/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2015/10/13	JBAF	21/12/2016			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2015/10/13	JBAF	15/03/2017			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/10/13	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/10/13	JBAF	20/09/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/13	R023	05/11/2015			Bond Future	8.0455	99.8935	8.1207	99.4892	0.935	0.0000	0.0000	14,015
2015/10/13	R023	05/11/2015	7.99	Put	Bond Future	895.0300	0.8950	1,124.7100	1.1247	25.662	0	0	0
2015/10/13	R023	05/11/2015	8.01	Put	Bond Future	835.5500	0.8356	1,055.7000	1.0557	26.348	0	0	0
2015/10/13	R023	05/11/2015	7.99	Call	Bond Future	595.4000	0.5954	420.8200	0.4208	(29.321)	0	0	0
2015/10/13	R023	05/11/2015	8.00	Put	Bond Future	864.9200	0.8649	1,089.8400	1.0898	26.005	0	0	0
2015/10/13	R023	05/11/2015	8.00	Call	Bond Future	619.3800	0.6194	440.0400	0.4400	(28.955)	0	0	0
2015/10/13	R023	05/11/2015	8.01	Call	Bond Future	644.0700	0.6441	459.9600	0.4600	(28.585)	0	0	0
2015/10/13	R023	04/02/2016	8.01	Put	Bond Future	1,790.9600	1.7910	2,018.9200	2.0189	12.728	0	0	0
2015/10/13	R023	04/02/2016			Bond Future	8.1115	101.5479	8.1903	101.1369	0.972	0.0000	0.0000	1,050
2015/10/13	R023	04/02/2016	8.00	Put	Bond Future	1,820.3100	1.8203	2,050.5400	2.0505	12.648	0	0	0
2015/10/13	R023	04/02/2016	8.01	Call	Bond Future	1,258.2600	1.2583	1,075.2000	1.0752	(14.549)	0	0	0
2015/10/13	R023	04/02/2016	7.99	Call	Bond Future	1,211.7000	1.2117	1,033.1800	1.0332	(14.733)	0	0	0
2015/10/13	R023	04/02/2016	8.00	Call	Bond Future	1,234.9500	1.2350	1,054.1600	1.0542	(14.639)	0	0	0
2015/10/13	R023	04/02/2016	7.99	Put	Bond Future	1,849.7600	1.8498	2,082.2600	2.0823	12.569	0	0	0
2015/10/13	R023	05/05/2016			Bond Future	8.1534	99.4144	8.2360	98.9956	1.014	0.0000	0.0000	0
2015/10/13	R023	05/05/2016	8.24	Put	Bond Future	1,855.9900	1.8560	2,048.6000	2.0486	10.378	0	0	0
2015/10/13	R023	05/05/2016	8.26	Put	Bond Future	1,810.3200	1.8103	1,999.6900	1.9997	10.461	0	0	0
2015/10/13	R023	05/05/2016	8.24	Call	Bond Future	2,294.8900	2.2949	2,068.7700	2.0688	(9.853)	0	0	0
2015/10/13	R023	05/05/2016	8.25	Put	Bond Future	1,832.9100	1.8329	2,023.8900	2.0239	10.419	0	0	0
2015/10/13	R023	05/05/2016	8.25	Call	Bond Future	2,322.3100	2.3223	2,094.5600	2.0946	(9.807)	0	0	0
2015/10/13	R023	05/05/2016	8.26	Call	Bond Future	2,350.1900	2.3502	2,120.8300	2.1208	(9.759)	0	0	0

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2015/10/13	R186	05/11/2015	7.75	Put	Bond Future	3,924.2300	3.9242	4,511.3100	4.5113	14.960	0	0	0
2015/10/13	R186	05/11/2015	8.24	Call	Bond Future	1,202.2500	1.2022	870.1500	0.8702	(27.623)	0	0	0
2015/10/13	R186	05/11/2015	8.25	Put	Bond Future	985.8800	0.9859	1,284.2900	1.2843	30.268	0	0	8,650
2015/10/13	R186	05/11/2015	8.45	Call	Bond Future	2,264.6800	2.2647	1,790.2500	1.7903	(20.949)	0	0	200
2015/10/13	R186	05/11/2015	8.75	Call	Bond Future	4,234.4100	4.2344	3,639.8700	3.6399	(14.041)	0	0	0
2015/10/13	R186	05/11/2015	8.85	Put	Bond Future	46.0200	0.0460	70.8800	0.0709	54.020	0	0	2,283
2015/10/13	R186	05/11/2015			Bond Future	8.2175	120.4801	8.2977	119.8422	0.976	0.0000	0.0000	32,823
2015/10/13	R186	05/11/2015	8.00	Put	Bond Future	2,200.0900	2.2001	2,674.4600	2.6745	21.561	0	0	0
2015/10/13	R186	05/11/2015	9.00	Put	Bond Future	16.4100	0.0164	26.1300	0.0261	59.232	0	0	2,600
2015/10/13	R186	05/11/2015	8.22	Call	Bond Future	1,120.1000	1.1201	802.8000	0.8028	(28.328)	0	0	0
2015/10/13	R186	05/11/2015	8.24	Put	Bond Future	1,023.0800	1.0231	1,328.8700	1.3289	29.889	0	0	0
2015/10/13	R186	05/11/2015	8.35	Put	Bond Future	664.7500	0.6647	891.7300	0.8917	34.145	0	0	9,430
2015/10/13	R186	05/11/2015	8.26	Put	Bond Future	949.6100	0.9496	1,240.6700	1.2407	30.650	0	0	0
2015/10/13	R186	05/11/2015	8.50	Put	Bond Future	337.9100	0.3379	473.7100	0.4737	40.188	0	0	4,666
2015/10/13	R186	05/11/2015	8.55	Put	Bond Future	263.4200	0.2634	374.6500	0.3747	42.225	0	0	4,667
2015/10/13	R186	05/11/2015	7.73	Call	Bond Future	94.3200	0.0943	49.0300	0.0490	(48.017)	0	0	169
2015/10/13	R186	05/11/2015	7.86	Call	Bond Future	212.1800	0.2122	121.9800	0.1220	(42.511)	0	0	674
2015/10/13	R186	05/11/2015	8.35	Call	Bond Future	1,716.0000	1.7160	1,305.0900	1.3051	(23.946)	0	0	843
2015/10/13	R186	05/11/2015	8.00	Call	Bond Future	445.1300	0.4451	281.6100	0.2816	(36.735)	0	0	200
2015/10/13	R186	05/11/2015	8.45	Put	Bond Future	428.3600	0.4284	591.8200	0.5918	38.159	0	0	6,308
2015/10/13	R186	05/11/2015	8.75	Put	Bond Future	86.2700	0.0863	129.6200	0.1296	50.249	0	0	10,200
2015/10/13	R186	05/11/2015	8.85	Call	Bond Future	4,950.5600	4.9506	4,337.5300	4.3375	(12.383)	0	0	0
2015/10/13	R186	05/11/2015	9.00	Call	Bond Future	6,042.4900	6.0425	5,414.3200	5.4143	(10.396)	0	0	0
2015/10/13	R186	05/11/2015	7.73	Put	Bond Future	4,077.8200	4.0778	4,670.4200	4.6704	14.532	0	0	0
2015/10/13	R186	05/11/2015	7.75	Call	Bond Future	107.7500	0.1078	56.9400	0.0569	(47.155)	0	0	1,200
2015/10/13	R186	05/11/2015	7.86	Put	Bond Future	3,115.6300	3.1156	3,663.3200	3.6633	17.579	0	0	0
2015/10/13	R186	05/11/2015	8.25	Call	Bond Future	1,244.7000	1.2447	905.2200	0.9052	(27.274)	0	0	0
2015/10/13	R186	05/11/2015	8.22	Put	Bond Future	1,100.4500	1.1005	1,421.0400	1.4210	29.133	0	0	1,090
2015/10/13	R186	05/11/2015	8.26	Call	Bond Future	1,288.0100	1.2880	941.1800	0.9412	(26.928)	0	0	0
2015/10/13	R186	05/11/2015	8.50	Call	Bond Future	2,564.0300	2.5640	2,061.9400	2.0619	(19.582)	0	0	650
2015/10/13	R186	05/11/2015	8.55	Call	Bond Future	2,877.5300	2.8775	2,350.8700	2.3509	(18.303)	0	0	0
2015/10/13	R186	04/02/2016	7.50	Call	Bond Future	435.3400	0.4353	341.3800	0.3414	(21.583)	0	0	0
2015/10/13	R186	04/02/2016			Bond Future	8.2725	117.1779	8.3557	116.5293	1.006	0.0000	0.0000	5,465
2015/10/13	R186	04/02/2016	8.75	Call	Bond Future	4,630.2600	4.6303	4,153.3000	4.1533	(10.301)	0	0	0
2015/10/13	R186	04/02/2016	7.51	Call	Bond Future	447.5700	0.4476	351.4700	0.3515	(21.472)	0	0	0
2015/10/13	R186	04/02/2016	7.49	Call	Bond Future	423.8300	0.4238	331.9000	0.3319	(21.690)	0	0	0
2015/10/13	R186	04/02/2016	7.50	Put	Bond Future	6,696.8900	6.6969	7,251.5400	7.2515	8.282	0	0	0
2015/10/13	R186	04/02/2016	7.49	Put	Bond Future	6,769.4000	6.7694	7,326.0800	7.3261	8.223	0	0	0
2015/10/13	R186	04/02/2016	8.75	Put	Bond Future	976.1900	0.9762	1,147.8400	1.1478	17.584	0	0	6,700
2015/10/13	R186	04/02/2016	7.51	Put	Bond Future	6,625.1800	6.6252	7,177.6900	7.1777	8.340	0	0	0
2015/10/13	R186	05/05/2016			Bond Future	8.3134	119.2496	8.3999	118.5891	1.040	0.0000	0.0000	0
2015/10/13	R186	05/05/2016	8.34	Call	Bond Future	3,305.6000	3.3056	2,962.8400	2.9628	(10.369)	0	0	0
2015/10/13	R186	05/05/2016	8.35	Call	Bond Future	3,345.1400	3.3451	2,999.8600	2.9999	(10.322)	0	0	0
2015/10/13	R186	05/05/2016	8.33	Call	Bond Future	3,265.9600	3.2660	2,925.7200	2.9257	(10.418)	0	0	0
2015/10/13	R186	05/05/2016	8.35	Put	Bond Future	3,064.6300	3.0646	3,379.9200	3.3799	10.288	0	0	0
2015/10/13	R186	05/05/2016	7.56	Put	Bond Future	7,026.8200	7.0268	7,533.8000	7.5338	7.215	0	0	0
2015/10/13	R186	05/05/2016	8.34	Put	Bond Future	3,101.5400	3.1015	3,419.3500	3.4194	10.247	0	0	0

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2015/10/13	R186	05/05/2016	7.56	Call	Bond Future	1,050.2600		1.0503	896.6700	0.8967	(14.624)	0	0	0
2015/10/13	R186	05/05/2016	8.33	Put	Bond Future	3,138.4100		3.1384	3,458.7400	3.4587	10.207	0	0	0
2015/10/13	R186	04/08/2016	8.51	Put	Bond Future	3,212.5900		3.2126	3,509.6600	3.5097	9.247	0	0	0
2015/10/13	R186	04/08/2016			Bond Future	8.3537		116.1043	8.4440	115.4283	1.082	0.0000	0.0000	0
2015/10/13	R186	04/08/2016	8.50	Put	Bond Future	3,245.6700		3.2457	3,544.8500	3.5449	9.218	0	0	0
2015/10/13	R186	04/08/2016	8.51	Call	Bond Future	4,378.8500		4.3788	3,999.9700	4.0000	(8.653)	0	0	0
2015/10/13	R186	04/08/2016	8.49	Call	Bond Future	4,297.3900		4.2974	3,922.7200	3.9227	(8.719)	0	0	0
2015/10/13	R186	04/08/2016	8.50	Call	Bond Future	4,337.8100		4.3378	3,961.0400	3.9610	(8.686)	0	0	0
2015/10/13	R186	04/08/2016	8.49	Put	Bond Future	3,279.4300		3.2794	3,580.7100	3.5807	9.187	0	0	0
2015/10/13	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R197	05/11/2015			Bond Future	294.3241		294.3241	294.3845	294.3845	0.021	0.0000	0.0000	927
2015/10/13	R197	05/11/2015	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R197	05/11/2015	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R197	05/11/2015	294.99	Put	Bond Future	665.8600		0.6659	605.4900	0.6055	(9.066)	0	0	0
2015/10/13	R197	05/11/2015	295.01	Put	Bond Future	685.8600		0.6859	625.4900	0.6255	(8.802)	0	0	0
2015/10/13	R197	05/11/2015	295.00	Put	Bond Future	675.8600		0.6759	615.4900	0.6155	(8.932)	0	0	0
2015/10/13	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R197	04/02/2016			Bond Future	292.8686		292.8686	292.9298	292.9298	0.021	0.0000	0.0000	0
2015/10/13	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R197	04/02/2016	296.99	Put	Bond Future	4,121.4300		4.1214	4,060.2000	4.0602	(1.486)	0	0	0
2015/10/13	R197	04/02/2016	297.01	Put	Bond Future	4,141.4300		4.1414	4,080.2000	4.0802	(1.478)	0	0	0
2015/10/13	R197	04/02/2016	297.00	Put	Bond Future	4,131.4300		4.1314	4,070.2000	4.0702	(1.482)	0	0	0
2015/10/13	R202	05/11/2015			Bond Future	240.4247		240.4247	240.6419	240.6419	0.090	0.0000	0.0000	53,917
2015/10/13	R202	05/11/2015	245.99	Put	Bond Future	5,565.2900		5.5653	5,348.1100	5.3481	(3.902)	0	0	0
2015/10/13	R202	05/11/2015	246.01	Put	Bond Future	5,585.2900		5.5853	5,368.1100	5.3681	(3.888)	0	0	0
2015/10/13	R202	05/11/2015	246.00	Put	Bond Future	5,575.2900		5.5753	5,358.1100	5.3581	(3.895)	0	0	0
2015/10/13	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R202	04/02/2016			Bond Future	241.0511		241.0511	241.2719	241.2719	0.092	0.0000	0.0000	0
2015/10/13	R202	04/02/2016	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R202	04/02/2016	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R202	04/02/2016	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R202	04/02/2016	239.99	Call	Bond Future	1,061.0600		1.0611	1,281.8700	1.2819	20.810	0	0	0
2015/10/13	R202	04/02/2016	240.00	Call	Bond Future	1,051.0600		1.0511	1,271.8700	1.2719	21.008	0	0	0
2015/10/13	R202	04/02/2016	240.01	Call	Bond Future	1,041.0600		1.0411	1,261.8700	1.2619	21.210	0	0	0
2015/10/13	R203	05/11/2015	5.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R203	05/11/2015	6.00	Put	Bond Future	1,796.4500		1.7965	1,929.8600	1.9299	7.426	0	0	0
2015/10/13	R203	05/11/2015			Bond Future	7.0272		103.3371	7.1045	103.2037	1.099	0.0000	0.0000	15,930
2015/10/13	R203	05/11/2015	6.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R203	05/11/2015	6.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R203	05/11/2015	5.99	Put	Bond Future	1,814.1400		1.8141	1,947.5500	1.9475	7.354	0	0	0
2015/10/13	R203	05/11/2015	6.01	Put	Bond Future	1,778.7600		1.7788	1,912.1700	1.9122	7.500	0	0	0
2015/10/13	R203	04/02/2016	7.25	Put	Bond Future	166.9700		0.1670	219.5300	0.2195	31.479	0	0	0

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2015/10/13	R203	04/02/2016	7.26	Put	Bond Future	161.8500		0.1618	213.2800	0.2133	31.776	0	0	0
2015/10/13	R203	04/02/2016			Bond Future	7.0860		105.0485	7.1763	104.9128	1.275	0.0000	0.0000	0
2015/10/13	R203	04/02/2016	7.26	Call	Bond Future	423.0100		0.4230	338.7200	0.3387	(19.926)	0	0	0
2015/10/13	R203	04/02/2016	7.24	Call	Bond Future	403.4000		0.4034	321.3800	0.3214	(20.332)	0	0	0
2015/10/13	R203	04/02/2016	7.25	Call	Bond Future	413.1500		0.4131	329.9900	0.3300	(20.128)	0	0	0
2015/10/13	R203	04/02/2016	7.24	Put	Bond Future	172.2100		0.1722	225.9100	0.2259	31.183	0	0	0
2015/10/13	R203	05/05/2016	7.25	Put	Bond Future	323.8400		0.3238	383.4100	0.3834	18.395	0	0	0
2015/10/13	R203	05/05/2016			Bond Future	7.0672		102.7359	7.1756	102.5973	1.533	0.0000	0.0000	0
2015/10/13	R203	05/05/2016	7.26	Call	Bond Future	565.4800		0.5655	485.8600	0.4859	(14.080)	0	0	0
2015/10/13	R203	05/05/2016	7.24	Call	Bond Future	549.6900		0.5497	471.3400	0.4713	(14.253)	0	0	0
2015/10/13	R203	05/05/2016	7.25	Call	Bond Future	557.4100		0.5574	478.4200	0.4784	(14.171)	0	0	0
2015/10/13	R203	05/05/2016	7.24	Put	Bond Future	328.8800		0.3289	389.0900	0.3891	18.308	0	0	0
2015/10/13	R203	05/05/2016	7.26	Put	Bond Future	319.1600		0.3192	378.1000	0.3781	18.467	0	0	0
2015/10/13	R204	05/11/2015			Bond Future	7.4028		104.7244	7.4789	104.5144	1.028	0.0000	0.0000	24,711
2015/10/13	R204	05/11/2015	6.25	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	R204	05/11/2015	6.24	Put	Bond Future	3,277.8900		3.2779	3,487.8800	3.4879	6.406	0	0	0
2015/10/13	R204	05/11/2015	6.26	Put	Bond Future	3,220.4200		3.2204	3,430.4000	3.4304	6.520	0	0	0
2015/10/13	R204	05/11/2015	6.25	Put	Bond Future	3,249.1600		3.2492	3,459.1400	3.4591	6.463	0	0	0
2015/10/13	R204	05/11/2015	6.26	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	R204	05/11/2015	6.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R204	04/02/2016	7.50	Call	Bond Future	623.9000		0.6239	515.7000	0.5157	(17.343)	0	0	0
2015/10/13	R204	04/02/2016			Bond Future	7.4699		102.4225	7.5535	102.2089	1.119	0.0000	0.0000	0
2015/10/13	R204	04/02/2016	7.51	Call	Bond Future	637.6900		0.6377	528.0000	0.5280	(17.201)	0	0	0
2015/10/13	R204	04/02/2016	7.49	Put	Bond Future	559.1500		0.5591	666.0200	0.6660	19.113	0	0	0
2015/10/13	R204	04/02/2016	7.51	Put	Bond Future	535.2000		0.5352	639.0900	0.6391	19.411	0	0	0
2015/10/13	R204	04/02/2016	7.49	Call	Bond Future	610.5200		0.6105	503.8100	0.5038	(17.479)	0	0	0
2015/10/13	R204	04/02/2016	7.50	Put	Bond Future	546.9700		0.5470	652.3500	0.6523	19.266	0	0	0
2015/10/13	R204	05/05/2016	7.75	Call	Bond Future	1,188.6300		1.1886	1,057.9400	1.0579	(10.995)	0	0	0
2015/10/13	R204	05/05/2016			Bond Future	7.5013		104.2332	7.5940	104.0154	1.235	0.0000	0.0000	0
2015/10/13	R204	05/05/2016	7.76	Call	Bond Future	1,203.3300		1.2033	1,071.7500	1.0717	(10.935)	0	0	0
2015/10/13	R204	05/05/2016	7.74	Put	Bond Future	614.2600		0.6143	702.2600	0.7023	14.326	0	0	0
2015/10/13	R204	05/05/2016	7.76	Put	Bond Future	596.8500		0.5969	683.0600	0.6831	14.444	0	0	0
2015/10/13	R204	05/05/2016	7.74	Call	Bond Future	1,174.0100		1.1740	1,044.2200	1.0442	(11.055)	0	0	0
2015/10/13	R204	05/05/2016	7.75	Put	Bond Future	605.5100		0.6055	692.6100	0.6926	14.385	0	0	0
2015/10/13	R207	05/11/2015	7.76	Call	Bond Future	634.0300		0.6340	474.4200	0.4744	(25.174)	0	0	0
2015/10/13	R207	05/11/2015			Bond Future	7.6668		100.8423	7.7425	100.5787	0.987	0.0000	0.0000	40,851
2015/10/13	R207	05/11/2015	7.74	Call	Bond Future	592.0100		0.5920	438.7500	0.4388	(25.888)	0	0	0
2015/10/13	R207	05/11/2015	7.50	Call	Bond Future	216.9900		0.2170	140.0700	0.1401	(35.449)	0	0	19
2015/10/13	R207	05/11/2015	7.75	Call	Bond Future	612.8200		0.6128	456.3800	0.4564	(25.528)	0	0	0
2015/10/13	R207	05/11/2015	7.43	Call	Bond Future	150.8300		0.1508	92.7500	0.0928	(38.507)	0	0	53
2015/10/13	R207	05/11/2015	7.74	Put	Bond Future	336.9800		0.3370	447.2800	0.4473	32.732	0	0	0
2015/10/13	R207	05/11/2015	7.43	Put	Bond Future	981.3800		0.9814	1,186.8600	1.1869	20.938	0	0	0
2015/10/13	R207	05/11/2015	7.76	Put	Bond Future	309.4600		0.3095	413.4100	0.4134	33.591	0	0	0
2015/10/13	R207	05/11/2015	7.50	Put	Bond Future	801.1400		0.8011	987.7800	0.9878	23.297	0	0	0
2015/10/13	R207	05/11/2015	7.75	Put	Bond Future	323.0100		0.3230	430.1300	0.4301	33.163	0	0	0
2015/10/13	R207	04/02/2016	7.49	Put	Bond Future	1,292.9100		1.2929	1,470.3100	1.4703	13.721	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
2015/10/13	R207	04/02/2016	7.27	Put	Bond Future	1,817.2900	1.8173	2,027.0700	2.0271	11.544	0	0	0
2015/10/13	R207	04/02/2016			Bond Future	7.7354	98.8709	7.8167	98.6030	1.050	0.0000	0.0000	0
2015/10/13	R207	04/02/2016	7.51	Put	Bond Future	1,250.2800	1.2503	1,424.4500	1.4244	13.930	0	0	0
2015/10/13	R207	04/02/2016	7.27	Call	Bond Future	265.2300	0.2652	207.0500	0.2070	(21.936)	0	0	43
2015/10/13	R207	04/02/2016	7.50	Call	Bond Future	490.0900	0.4901	397.9100	0.3979	(18.809)	0	0	19
2015/10/13	R207	04/02/2016	7.51	Call	Bond Future	502.2200	0.5022	408.4300	0.4084	(18.675)	0	0	0
2015/10/13	R207	04/02/2016	7.49	Call	Bond Future	478.1500	0.4781	387.5900	0.3876	(18.940)	0	0	0
2015/10/13	R207	04/02/2016	7.50	Put	Bond Future	1,271.4900	1.2715	1,447.2700	1.4473	13.825	0	0	0
2015/10/13	R207	05/05/2016	7.86	Put	Bond Future	1,083.1700	1.0832	1,211.3700	1.2114	11.836	0	0	0
2015/10/13	R207	05/05/2016			Bond Future	7.7821	100.6192	7.8699	100.3460	1.128	0.0000	0.0000	0
2015/10/13	R207	05/05/2016	7.85	Put	Bond Future	1,097.3600	1.0974	1,226.6900	1.2267	11.786	0	0	0
2015/10/13	R207	05/05/2016	7.56	Put	Bond Future	1,566.8100	1.5668	1,729.2000	1.7292	10.364	0	0	0
2015/10/13	R207	05/05/2016	7.84	Put	Bond Future	1,111.6900	1.1117	1,242.1500	1.2422	11.735	0	0	0
2015/10/13	R207	05/05/2016	7.56	Call	Bond Future	871.3100	0.8713	760.5500	0.7606	(12.712)	0	0	43
2015/10/13	R207	05/05/2016	7.85	Call	Bond Future	1,308.8000	1.3088	1,164.9800	1.1650	(10.989)	0	0	0
2015/10/13	R207	05/05/2016	7.86	Call	Bond Future	1,325.7000	1.3257	1,180.7500	1.1808	(10.934)	0	0	0
2015/10/13	R207	05/05/2016	7.84	Call	Bond Future	1,292.0200	1.2920	1,149.3300	1.1493	(11.044)	0	0	0
2015/10/13	R207	04/08/2016			Bond Future	7.8279	98.7947	7.9241	98.5137	1.228	0.0000	0.0000	0
2015/10/13	R207	04/08/2016	7.99	Put	Bond Future	1,120.1300	1.1201	1,245.4200	1.2454	11.185	0	0	0
2015/10/13	R207	04/08/2016	8.01	Put	Bond Future	1,095.5000	1.0955	1,218.8700	1.2189	11.262	0	0	0
2015/10/13	R207	04/08/2016	8.00	Put	Bond Future	1,107.7700	1.1078	1,232.1000	1.2321	11.223	0	0	0
2015/10/13	R207	04/08/2016	8.01	Call	Bond Future	1,626.7900	1.6268	1,469.1500	1.4691	(9.690)	0	0	0
2015/10/13	R207	04/08/2016	7.99	Call	Bond Future	1,593.2400	1.5932	1,437.5200	1.4375	(9.774)	0	0	0
2015/10/13	R207	04/08/2016	8.00	Call	Bond Future	1,609.9700	1.6100	1,453.2900	1.4533	(9.732)	0	0	0
2015/10/13	R208	05/11/2015			Bond Future	7.8152	96.1327	7.8906	95.8160	0.965	0.0000	0.0000	40,181
2015/10/13	R208	05/11/2015	7.74	Put	Bond Future	725.4900	0.7255	915.0600	0.9151	26.130	0	0	0
2015/10/13	R208	05/11/2015	8.48	Call	Bond Future	2,762.4600	2.7625	2,453.6200	2.4536	(11.180)	0	0	0
2015/10/13	R208	05/11/2015	7.75	Call	Bond Future	425.8200	0.4258	294.8900	0.2949	(30.748)	0	0	0
2015/10/13	R208	05/11/2015	7.76	Call	Bond Future	443.9300	0.4439	309.1700	0.3092	(30.356)	0	0	0
2015/10/13	R208	05/11/2015	7.74	Call	Bond Future	408.2000	0.4082	281.0800	0.2811	(31.142)	0	0	0
2015/10/13	R208	05/11/2015	8.48	Put	Bond Future	13.8500	0.0139	21.7000	0.0217	56.679	0	0	2,200
2015/10/13	R208	05/11/2015	7.76	Put	Bond Future	676.7600	0.6768	858.6900	0.8587	26.882	0	0	0
2015/10/13	R208	05/11/2015	7.75	Put	Bond Future	700.8700	0.7009	886.6300	0.8866	26.504	0	0	0
2015/10/13	R208	04/02/2016			Bond Future	7.8789	97.7248	7.9588	97.4028	1.013	0.0000	0.0000	0
2015/10/13	R208	04/02/2016	7.74	Put	Bond Future	1,388.7400	1.3887	1,577.4300	1.5774	13.587	0	0	0
2015/10/13	R208	04/02/2016	7.76	Put	Bond Future	1,342.2700	1.3423	1,527.1600	1.5272	13.774	0	0	0
2015/10/13	R208	04/02/2016	7.75	Put	Bond Future	1,365.3800	1.3654	1,552.1700	1.5522	13.680	0	0	0
2015/10/13	R208	04/02/2016	7.76	Call	Bond Future	860.0100	0.8600	722.9000	0.7229	(15.943)	0	0	0
2015/10/13	R208	04/02/2016	7.74	Call	Bond Future	825.1100	0.8251	691.8000	0.6918	(16.157)	0	0	0
2015/10/13	R208	04/02/2016	7.75	Call	Bond Future	842.4500	0.8425	707.2400	0.7072	(16.050)	0	0	0
2015/10/13	R208	05/05/2016	7.99	Call	Bond Future	1,658.7300	1.6587	1,484.9200	1.4849	(10.478)	0	0	0
2015/10/13	R208	05/05/2016	8.00	Put	Bond Future	1,376.5500	1.3766	1,529.5800	1.5296	11.117	0	0	0
2015/10/13	R208	05/05/2016			Bond Future	7.9217	96.0509	8.0065	95.7228	1.071	0.0000	0.0000	0
2015/10/13	R208	05/05/2016	8.00	Call	Bond Future	1,679.4500	1.6794	1,504.3200	1.5043	(10.428)	0	0	0
2015/10/13	R208	05/05/2016	8.01	Call	Bond Future	1,700.6100	1.7006	1,524.1600	1.5242	(10.376)	0	0	0
2015/10/13	R208	05/05/2016	7.99	Put	Bond Future	1,394.4600	1.3945	1,548.8100	1.5488	11.069	0	0	0
2015/10/13	R208	05/05/2016	8.01	Put	Bond Future	1,359.0900	1.3591	1,510.8000	1.5108	11.163	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
2015/10/13	R209	05/11/2015	7.99	Put	Bond Future	6,543.0700	6.5431	7,145.8600	7.1459	9.213	0	0	0
2015/10/13	R209	05/11/2015	9.25	Call	Bond Future	3,565.2500	3.5652	3,023.2600	3.0233	(15.202)	0	0	0
2015/10/13	R209	05/11/2015			Bond Future	8.7906	76.7899	8.8706	76.1802	0.910	0.0000	0.0000	24,850
2015/10/13	R209	05/11/2015	8.01	Put	Bond Future	6,372.0800	6.3721	6,973.7200	6.9737	9.442	0	0	0
2015/10/13	R209	05/11/2015	9.16	Put	Bond Future	254.9200	0.2549	353.1800	0.3532	38.545	0	0	0
2015/10/13	R209	05/11/2015	7.99	Call	Bond Future	12.0100	0.0120	5.1400	0.0051	(57.202)	0	0	0
2015/10/13	R209	05/11/2015	8.00	Put	Bond Future	6,457.4600	6.4575	7,059.7000	7.0597	9.326	0	0	0
2015/10/13	R209	05/11/2015	9.25	Put	Bond Future	163.3000	0.1633	230.9700	0.2310	41.439	0	0	900
2015/10/13	R209	05/11/2015	8.50	Put	Bond Future	2,627.0800	2.6271	3,107.1800	3.1072	18.275	0	0	0
2015/10/13	R209	05/11/2015	9.00	Put	Bond Future	520.2600	0.5203	693.4300	0.6934	33.285	0	0	500
2015/10/13	R209	05/11/2015	8.00	Call	Bond Future	13.0700	0.0131	5.6500	0.0056	(56.771)	0	0	0
2015/10/13	R209	05/11/2015	8.01	Call	Bond Future	14.2200	0.0142	6.2000	0.0062	(56.399)	0	0	0
2015/10/13	R209	05/11/2015	9.16	Call	Bond Future	3,008.9800	3.0090	2,497.5800	2.4976	(16.996)	0	0	0
2015/10/13	R209	05/11/2015	8.50	Call	Bond Future	349.1900	0.3492	219.6300	0.2196	(37.103)	0	0	900
2015/10/13	R209	05/11/2015	9.00	Call	Bond Future	2,100.4900	2.1005	1,664.0000	1.6640	(20.780)	0	0	0
2015/10/13	R209	04/02/2016	8.74	Call	Bond Future	2,122.2200	2.1222	1,834.9100	1.8349	(13.538)	0	0	0
2015/10/13	R209	04/02/2016	8.75	Put	Bond Future	2,856.2800	2.8563	3,185.7500	3.1857	11.535	0	0	0
2015/10/13	R209	04/02/2016			Bond Future	8.8416	78.0617	8.9238	77.4418	0.930	0.0000	0.0000	400
2015/10/13	R209	04/02/2016	8.75	Call	Bond Future	2,156.7500	2.1568	1,866.3900	1.8664	(13.463)	0	0	0
2015/10/13	R209	04/02/2016	8.76	Call	Bond Future	2,191.6100	2.1916	1,898.1900	1.8982	(13.388)	0	0	0
2015/10/13	R209	04/02/2016	9.52	Put	Bond Future	764.0600	0.7641	890.6300	0.8906	16.565	0	0	2,200
2015/10/13	R209	04/02/2016	8.74	Put	Bond Future	2,898.7300	2.8987	3,231.2500	3.2313	11.471	0	0	0
2015/10/13	R209	04/02/2016	8.76	Put	Bond Future	2,814.2700	2.8143	3,140.6800	3.1407	11.598	0	0	0
2015/10/13	R209	04/02/2016	9.52	Call	Bond Future	5,657.1000	5.6571	5,163.8400	5.1638	(8.719)	0	0	0
2015/10/13	R209	05/05/2016			Bond Future	8.8830	76.2922	8.9674	75.6611	0.951	0.0000	0.0000	0
2015/10/13	R209	05/05/2016	9.00	Call	Bond Future	3,769.6500	3.7696	3,415.4900	3.4155	(9.395)	0	0	0
2015/10/13	R209	05/05/2016	8.99	Put	Bond Future	2,931.9000	2.9319	3,211.0900	3.2111	9.522	0	0	0
2015/10/13	R209	05/05/2016	9.01	Put	Bond Future	2,863.6800	2.8637	3,138.4100	3.1384	9.594	0	0	0
2015/10/13	R209	05/05/2016	9.00	Put	Bond Future	2,897.4100	2.8974	3,174.3700	3.1744	9.559	0	0	0
2015/10/13	R209	05/05/2016	9.01	Call	Bond Future	3,809.7400	3.8097	3,453.3500	3.4533	(9.355)	0	0	0
2015/10/13	R209	05/05/2016	8.99	Call	Bond Future	3,730.2100	3.7302	3,378.2800	3.3783	(9.435)	0	0	0
2015/10/13	R210	05/11/2015			Bond Future	179.9754	179.9754	180.9788	180.9788	0.558	0.0000	0.0000	2,894
2015/10/13	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R210	05/11/2015	181.99	Put	Bond Future	2,014.6400	2.0146	1,011.2100	1.0112	(49.807)	0	0	0
2015/10/13	R210	05/11/2015	182.01	Put	Bond Future	2,034.6400	2.0346	1,031.2100	1.0312	(49.317)	0	0	0
2015/10/13	R210	05/11/2015	182.00	Put	Bond Future	2,024.6400	2.0246	1,021.2100	1.0212	(49.561)	0	0	0
2015/10/13	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R210	04/02/2016	184.99	Put	Bond Future	2,019.1700	2.0192	999.0000	0.9990	(50.524)	0	0	0
2015/10/13	R210	04/02/2016			Bond Future	182.9708	182.9708	183.9910	183.9910	0.558	0.0000	0.0000	0
2015/10/13	R210	04/02/2016	185.01	Put	Bond Future	2,039.1700	2.0392	1,019.0000	1.0190	(50.029)	0	0	0
2015/10/13	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R210	04/02/2016	185.00	Put	Bond Future	2,029.1700	2.0292	1,009.0000	1.0090	(50.275)	0	0	0
2015/10/13	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/13	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R211	05/11/2015			Bond Future	136.1165	136.1165	136.1420	136.1420	0.019	0.0000	0.0000	0
2015/10/13	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R211	05/11/2015	134.99	Call	Bond Future	1,126.4900	1.1265	1,152.0000	1.1520	2.265	0	0	0
2015/10/13	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R211	05/11/2015	135.00	Call	Bond Future	1,116.4900	1.1165	1,142.0000	1.1420	2.285	0	0	0
2015/10/13	R211	05/11/2015	135.01	Call	Bond Future	1,106.4900	1.1065	1,132.0000	1.1320	2.305	0	0	0
2015/10/13	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R211	04/02/2016			Bond Future	136.6881	136.6881	136.7140	136.7140	0.019	0.0000	0.0000	1,120
2015/10/13	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R211	04/02/2016	138.99	Put	Bond Future	2,301.8600	2.3019	2,276.0200	2.2760	(1.123)	0	0	0
2015/10/13	R211	04/02/2016	139.01	Put	Bond Future	2,321.8600	2.3219	2,296.0200	2.2960	(1.113)	0	0	0
2015/10/13	R211	04/02/2016	139.00	Put	Bond Future	2,311.8600	2.3119	2,286.0200	2.2860	(1.118)	0	0	0
2015/10/13	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R212	05/11/2015			Bond Future	141.7950	141.7950	141.8239	141.8239	0.020	0.0000	0.0000	928
2015/10/13	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R212	05/11/2015	145.99	Put	Bond Future	4,194.9800	4.1950	4,166.1200	4.1661	(0.688)	0	0	0
2015/10/13	R212	05/11/2015	146.01	Put	Bond Future	4,214.9800	4.2150	4,186.1200	4.1861	(0.685)	0	0	0
2015/10/13	R212	05/11/2015	146.00	Put	Bond Future	4,204.9800	4.2050	4,176.1200	4.1761	(0.686)	0	0	0
2015/10/13	R212	04/02/2016			Bond Future	142.2958	142.2958	142.3251	142.3251	0.021	0.0000	0.0000	0
2015/10/13	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R212	04/02/2016	145.99	Put	Bond Future	3,694.2100	3.6942	3,664.8800	3.6649	(0.794)	0	0	0
2015/10/13	R212	04/02/2016	146.01	Put	Bond Future	3,714.2100	3.7142	3,684.8800	3.6849	(0.790)	0	0	0
2015/10/13	R212	04/02/2016	146.00	Put	Bond Future	3,704.2100	3.7042	3,674.8800	3.6749	(0.792)	0	0	0
2015/10/13	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R213	05/11/2015	7.76	Call	Bond Future	3.5400	0.0035	1.3200	0.0013	(62.712)	0	0	0
2015/10/13	R213	05/11/2015			Bond Future	8.6829	87.2514	8.7629	86.6518	0.921	0.0000	0.0000	21,426
2015/10/13	R213	05/11/2015	7.74	Call	Bond Future	2.9200	0.0029	1.0700	0.0011	(63.356)	0	0	0
2015/10/13	R213	05/11/2015	7.75	Call	Bond Future	3.2100	0.0032	1.1900	0.0012	(62.928)	0	0	0
2015/10/13	R213	05/11/2015	7.74	Put	Bond Future	7,538.5600	7.5386	8,136.2600	8.1363	7.929	0	0	0
2015/10/13	R213	05/11/2015	7.76	Put	Bond Future	7,369.9500	7.3700	7,967.2800	7.9673	8.105	0	0	0
2015/10/13	R213	05/11/2015	7.75	Put	Bond Future	7,454.1800	7.4542	8,051.7100	8.0517	8.016	0	0	0
2015/10/13	R213	04/02/2016			Bond Future	8.7418	88.6964	8.8243	88.0868	0.944	0.0000	0.0000	700
2015/10/13	R213	04/02/2016	8.75	Call	Bond Future	2,436.3500	2.4363	2,122.7200	2.1227	(12.873)	0	0	0
2015/10/13	R213	04/02/2016	8.74	Put	Bond Future	2,413.0700	2.4131	2,712.0800	2.7121	12.391	0	0	0
2015/10/13	R213	04/02/2016	8.76	Put	Bond Future	2,339.4300	2.3394	2,632.4300	2.6324	12.524	0	0	0
2015/10/13	R213	04/02/2016	8.75	Put	Bond Future	2,375.8500	2.3759	2,671.8500	2.6719	12.459	0	0	0
2015/10/13	R213	04/02/2016	8.76	Call	Bond Future	2,474.0800	2.4741	2,157.4500	2.1575	(12.798)	0	0	0
2015/10/13	R213	04/02/2016	8.74	Call	Bond Future	2,399.3300	2.3993	2,088.7100	2.0887	(12.946)	0	0	0
2015/10/13	R213	05/05/2016	8.76	Put	Bond Future	3,318.8200	3.3188	3,625.0400	3.6250	9.227	0	0	0
2015/10/13	R213	05/05/2016	8.74	Put	Bond Future	3,394.5300	3.3945	3,705.2900	3.7053	9.155	0	0	0
2015/10/13	R213	05/05/2016			Bond Future	8.7849	86.7159	8.8699	86.0951	0.968	0.0000	0.0000	0
2015/10/13	R213	05/05/2016	8.75	Put	Bond Future	3,356.2600	3.3563	3,664.7500	3.6648	9.191	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
2015/10/13	R213	05/05/2016	8.74	Call	Bond Future	3,064.1000	3.0641	2,754.0500	2.7540	(10.119)	0	0	0
2015/10/13	R213	05/05/2016	8.75	Call	Bond Future	3,099.5800	3.0996	2,787.2600	2.7873	(10.076)	0	0	0
2015/10/13	R213	05/05/2016	8.76	Call	Bond Future	3,135.8000	3.1358	2,821.2100	2.8212	(10.032)	0	0	0
2015/10/13	R214	05/11/2015			Bond Future	8.8308	77.8281	8.9108	77.1830	0.906	0.0000	0.0000	16,945
2015/10/13	R214	05/11/2015	7.99	Put	Bond Future	7,360.7400	7.3607	8,000.5600	8.0006	8.692	0	0	0
2015/10/13	R214	05/11/2015	8.00	Put	Bond Future	7,267.6000	7.2676	7,906.9700	7.9070	8.798	0	0	0
2015/10/13	R214	05/11/2015	8.01	Put	Bond Future	7,174.6900	7.1747	7,813.5800	7.8136	8.905	0	0	0
2015/10/13	R214	05/11/2015	7.99	Call	Bond Future	8.9900	0.0090	3.7200	0.0037	(58.621)	0	0	0
2015/10/13	R214	05/11/2015	8.00	Call	Bond Future	9.8300	0.0098	4.1100	0.0041	(58.189)	0	0	0
2015/10/13	R214	05/11/2015	8.01	Call	Bond Future	10.7300	0.0107	4.5300	0.0045	(57.782)	0	0	0
2015/10/13	R214	04/02/2016			Bond Future	8.8829	79.1170	8.9651	78.4612	0.925	0.0000	0.0000	4,620
2015/10/13	R214	04/02/2016	7.99	Put	Bond Future	8,181.4100	8.1814	8,750.4500	8.7504	6.955	0	0	0
2015/10/13	R214	04/02/2016	8.00	Call	Bond Future	435.4700	0.4355	346.8600	0.3469	(20.348)	0	0	0
2015/10/13	R214	04/02/2016	8.01	Call	Bond Future	447.3600	0.4474	356.7900	0.3568	(20.245)	0	0	0
2015/10/13	R214	04/02/2016	7.99	Call	Bond Future	424.3100	0.4243	337.5700	0.3376	(20.443)	0	0	0
2015/10/13	R214	04/02/2016	8.01	Put	Bond Future	8,017.1300	8.0171	8,582.3400	8.5823	7.050	0	0	0
2015/10/13	R214	04/02/2016	8.00	Put	Bond Future	8,098.8200	8.0988	8,665.9900	8.6660	7.003	0	0	0
2015/10/13	R214	05/05/2016	9.01	Call	Bond Future	3,897.4900	3.8975	3,528.7000	3.5287	(9.462)	0	0	0
2015/10/13	R214	05/05/2016			Bond Future	8.9214	77.2207	9.0058	76.5529	0.946	0.0000	0.0000	0
2015/10/13	R214	05/05/2016	8.99	Call	Bond Future	3,815.0700	3.8151	3,451.0100	3.4510	(9.543)	0	0	0
2015/10/13	R214	05/05/2016	9.00	Call	Bond Future	3,856.0600	3.8561	3,489.6400	3.4896	(9.502)	0	0	0
2015/10/13	R214	05/05/2016	8.99	Put	Bond Future	3,271.5900	3.2716	3,575.3200	3.5753	9.284	0	0	0
2015/10/13	R214	05/05/2016	9.01	Put	Bond Future	3,196.7100	3.1967	3,495.7100	3.4957	9.353	0	0	0
2015/10/13	R214	05/05/2016	9.00	Put	Bond Future	3,233.8600	3.2339	3,535.2300	3.5352	9.319	0	0	0
2015/10/13	R248	05/11/2015	8.01	Put	Bond Future	10,002.7200	10.0027	10,831.3000	10.8313	8.284	0	0	0
2015/10/13	R248	05/11/2015			Bond Future	8.8912	100.2007	8.9712	99.3721	0.900	0.0000	0.0000	48,520
2015/10/13	R248	05/11/2015	8.00	Put	Bond Future	10,126.1800	10.1262	10,954.7600	10.9548	8.183	0	0	0
2015/10/13	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/13	R248	05/11/2015	7.99	Put	Bond Future	10,249.8900	10.2499	11,078.4700	11.0785	8.084	0	0	0
2015/10/13	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	378.6600	0.3787	100.000	0	0	0
2015/10/13	R248	04/02/2016			Bond Future	8.9449	101.8602	9.0271	101.0177	0.920	0.0000	0.0000	3,750
2015/10/13	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	276.4500	0.2764	100.000	0	0	0
2015/10/13	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	174.4300	0.1744	100.000	0	0	0
2015/10/13	R248	04/02/2016	8.99	Call	Bond Future	463.8200	0.4638	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	R248	04/02/2016	9.00	Call	Bond Future	566.0300	0.5660	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	R248	04/02/2016	9.01	Call	Bond Future	668.0500	0.6681	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	R248	05/05/2016			Bond Future	8.9849	99.2254	9.0694	98.3676	0.941	0.0000	0.0000	0
2015/10/13	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	805.4500	0.8055	100.000	0	0	0
2015/10/13	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	601.4600	0.6015	100.000	0	0	0
2015/10/13	R248	05/05/2016	8.99	Call	Bond Future	52.3400	0.0523	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	703.3600	0.7034	100.000	0	0	0
2015/10/13	R248	05/05/2016	9.00	Call	Bond Future	154.4300	0.1544	0.0000	0.0000	(100.000)	0	0	0
2015/10/13	R248	05/05/2016	9.01	Call	Bond Future	256.3300	0.2563	0.0000	0.0000	(100.000)	0	0	0

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