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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/10/2015 TO 16/10/2015

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
2015/10/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	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
2015/10/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2025	05/11/2015			Bond Future	123.3952	123.3952	123.8369	123.8369	0.358	0.0000	0.0000	612
2015/10/16	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2025	05/11/2015	123.01	Call	Bond Future	385.2000	0.3852	826.9200	0.8269	114.673	0	0	0
2015/10/16	2025	05/11/2015	122.99	Call	Bond Future	405.2000	0.4052	846.9200	0.8469	109.013	0	0	0
2015/10/16	2025	05/11/2015	123.00	Call	Bond Future	395.2000	0.3952	836.9200	0.8369	111.771	0	0	0
2015/10/16	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2025	04/02/2016	126.01	Put	Bond Future	1,784.2900	1.7843	1,336.2100	1.3362	(25.113)	0	0	0
2015/10/16	2025	04/02/2016			Bond Future	124.2257	124.2257	124.6738	124.6738	0.361	0.0000	0.0000	0
2015/10/16	2025	04/02/2016	126.00	Put	Bond Future	1,774.2900	1.7743	1,326.2100	1.3262	(25.254)	0	0	0
2015/10/16	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2025	04/02/2016	125.99	Put	Bond Future	1,764.2900	1.7643	1,316.2100	1.3162	(25.397)	0	0	0
2015/10/16	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2030	05/11/2015			Bond Future	8.5637	97.6111	8.5732	97.5371	0.110	0.0000	0.0000	9,973
2015/10/16	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2030	05/11/2015	8.49	Put	Bond Future	583.0700	0.5831	657.1200	0.6571	12.700	0	0	0
2015/10/16	2030	05/11/2015	8.51	Put	Bond Future	424.4400	0.4244	498.4900	0.4985	17.447	0	0	0
2015/10/16	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2030	05/11/2015	8.50	Put	Bond Future	503.7100	0.5037	577.7600	0.5778	14.701	0	0	0
2015/10/16	2030	04/02/2016	8.75	Call	Bond Future	1,006.4400	1.0064	930.4200	0.9304	(7.553)	0	0	0
2015/10/16	2030	04/02/2016			Bond Future	8.6192	95.2186	8.6290	95.1426	0.114	0.0000	0.0000	400
2015/10/16	2030	04/02/2016	8.76	Call	Bond Future	1,082.7800	1.0828	1,006.7600	1.0068	(7.021)	0	0	0
2015/10/16	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2030	04/02/2016	8.74	Call	Bond Future	930.0000	0.9300	853.9800	0.8540	(8.174)	0	0	0
2015/10/16	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2032	05/11/2015			Bond Future	8.6335	97.5788	8.6480	97.4564	0.167	0.0000	0.0000	2,982
2015/10/16	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2032	05/11/2015	7.99	Put	Bond Future	5,684.2900	5.6843	5,806.6300	5.8066	2.152	0	0	0
2015/10/16	2032	05/11/2015	8.01	Put	Bond Future	5,500.4500	5.5004	5,622.7900	5.6228	2.224	0	0	0
2015/10/16	2032	05/11/2015	8.00	Put	Bond Future	5,592.3100	5.5923	5,714.6500	5.7147	2.188	0	0	0
2015/10/16	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2032	04/02/2016			Bond Future	8.6882	99.1923	8.7032	99.0672	0.172	0.0000	0.0000	0
2015/10/16	2032	04/02/2016	8.69	Put	Bond Future	0.0000	0.0000	110.1400	0.1101	100.000	0	0	0
2015/10/16	2032	04/02/2016	8.71	Put	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
2015/10/16	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	26.6200	0.0266	100.000	0	0	0
2015/10/16	2032	04/02/2016	8.71	Call	Bond Future	181.9000	0.1819	56.8000	0.0568	(68.774)	0	0	0
2015/10/16	2032	04/02/2016	8.69	Call	Bond Future	14.9600	0.0150	0.0000	0.0000	(100.000)	0	0	0
2015/10/16	2032	04/02/2016	8.70	Call	Bond Future	98.4800	0.0985	0.0000	0.0000	(100.000)	0	0	0
2015/10/16	2032	05/05/2016			Bond Future	8.7320	96.7862	8.7475	96.6581	0.178	0.0000	0.0000	0
2015/10/16	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2032	05/05/2016	9.01	Call	Bond Future	2,255.9300	2.2559	2,127.8400	2.1278	(5.678)	0	0	0
2015/10/16	2032	05/05/2016	8.99	Call	Bond Future	2,096.2300	2.0962	1,968.1400	1.9681	(6.110)	0	0	0
2015/10/16	2032	05/05/2016	9.00	Call	Bond Future	2,176.1300	2.1761	2,048.0400	2.0480	(5.886)	0	0	0
2015/10/16	2033	05/11/2015	102.41	Put	Bond Future	10.1700	0.0102	0.0000	0.0000	(100.000)	0	0	0
2015/10/16	2033	05/11/2015			Bond Future	102.3998	102.3998	102.7235	102.7235	0.316	0.0000	0.0000	0
2015/10/16	2033	05/11/2015	102.40	Put	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2015/10/16	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	323.5200	0.3235	100.000	0	0	0
2015/10/16	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	313.5200	0.3135	100.000	0	0	0
2015/10/16	2033	05/11/2015	102.39	Call	Bond Future	9.8300	0.0098	333.5200	0.3335	3292.879	0	0	0
2015/10/16	2033	04/02/2016	102.40	Call	Bond Future	1,701.6200	1.7016	2,029.8400	2.0298	19.289	0	0	0
2015/10/16	2033	04/02/2016			Bond Future	104.1016	104.1016	104.4298	104.4298	0.315	0.0000	0.0000	0
2015/10/16	2033	04/02/2016	102.41	Call	Bond Future	1,691.6200	1.6916	2,019.8400	2.0198	19.403	0	0	0
2015/10/16	2033	04/02/2016	102.39	Call	Bond Future	1,711.6200	1.7116	2,039.8400	2.0398	19.176	0	0	0
2015/10/16	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2033	05/05/2016			Bond Future	104.9591	104.9591	105.2923	105.2923	0.318	0.0000	0.0000	0
2015/10/16	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2033	05/05/2016	102.40	Call	Bond Future	2,559.0600	2.5591	2,892.3200	2.8923	13.023	0	0	0
2015/10/16	2033	05/05/2016	102.41	Call	Bond Future	2,549.0600	2.5491	2,882.3200	2.8823	13.074	0	0	0
2015/10/16	2033	05/05/2016	102.39	Call	Bond Future	2,569.0600	2.5691	2,902.3200	2.9023	12.972	0	0	0
2015/10/16	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2037	05/11/2015	7.99	Put	Bond Future	7,924.8300	7.9248	8,059.7600	8.0598	1.703	0	0	0
2015/10/16	2037	05/11/2015	8.01	Put	Bond Future	7,714.2400	7.7142	7,849.1700	7.8492	1.749	0	0	0
2015/10/16	2037	05/11/2015			Bond Future	8.7881	99.5832	8.8026	99.4483	0.165	0.0000	0.0000	49,825
2015/10/16	2037	05/11/2015	8.00	Put	Bond Future	7,819.4500	7.8195	7,954.3800	7.9544	1.726	0	0	0
2015/10/16	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2037	04/02/2016	8.75	Put	Bond Future	849.7900	0.8498	987.8000	0.9878	16.240	0	0	0
2015/10/16	2037	04/02/2016			Bond Future	8.8414	96.9730	8.8564	96.8350	0.169	0.0000	0.0000	370
2015/10/16	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2037	04/02/2016	8.74	Put	Bond Future	943.4100	0.9434	1,081.4200	1.0814	14.629	0	0	0
2015/10/16	2037	04/02/2016	8.76	Put	Bond Future	756.3000	0.7563	894.3100	0.8943	18.248	0	0	0

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2015/10/16	2037	05/05/2016	8.99	Call	Bond Future	943.3800	0.9434	802.1500	0.8022	(14.971)	0	0	0
2015/10/16	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2037	05/05/2016			Bond Future	8.8859	98.6858	8.9014	98.5445	0.174	0.0000	0.0000	0
2015/10/16	2037	05/05/2016	9.00	Call	Bond Future	1,033.2600	1.0333	892.0300	0.8920	(13.668)	0	0	0
2015/10/16	2037	05/05/2016	9.01	Call	Bond Future	1,123.0100	1.1230	981.7800	0.9818	(12.576)	0	0	0
2015/10/16	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2038	05/11/2015			Bond Future	126.9638	126.9638	127.6608	127.6608	0.549	0.0000	0.0000	8,054
2015/10/16	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2038	05/11/2015	133.99	Put	Bond Future	7,026.2000	7.0262	6,329.2500	6.3292	(9.919)	0	0	0
2015/10/16	2038	05/11/2015	134.01	Put	Bond Future	7,046.2000	7.0462	6,349.2500	6.3492	(9.891)	0	0	0
2015/10/16	2038	05/11/2015	134.00	Put	Bond Future	7,036.2000	7.0362	6,339.2500	6.3392	(9.905)	0	0	0
2015/10/16	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2038	04/02/2016			Bond Future	127.7010	127.7010	128.4086	128.4086	0.554	0.0000	0.0000	0
2015/10/16	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2038	04/02/2016	130.99	Put	Bond Future	3,288.9500	3.2889	2,581.4000	2.5814	(21.513)	0	0	0
2015/10/16	2038	04/02/2016	131.01	Put	Bond Future	3,308.9500	3.3089	2,601.4000	2.6014	(21.383)	0	0	0
2015/10/16	2038	04/02/2016	131.00	Put	Bond Future	3,298.9500	3.2989	2,591.4000	2.5914	(21.448)	0	0	0
2015/10/16	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	05/11/2015			Bond Future	8.8224	101.6535	8.8419	101.4530	0.221	0.0000	0.0000	17,516
2015/10/16	2044	05/11/2015	8.24	Put	Bond Future	6,305.5400	6.3055	6,505.9800	6.5060	3.179	0	0	0
2015/10/16	2044	05/11/2015	8.26	Put	Bond Future	6,077.9800	6.0780	6,278.4200	6.2784	3.298	0	0	0
2015/10/16	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	05/11/2015	8.25	Put	Bond Future	6,191.6500	6.1916	6,392.0900	6.3921	3.237	0	0	0
2015/10/16	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	04/02/2016			Bond Future	8.8726	98.9521	8.8927	98.7477	0.227	0.0000	0.0000	0
2015/10/16	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	04/02/2016	9.01	Call	Bond Future	1,380.7800	1.3808	1,176.3500	1.1764	(14.805)	0	0	0
2015/10/16	2044	04/02/2016	8.99	Call	Bond Future	1,181.8600	1.1819	977.4300	0.9774	(17.297)	0	0	0
2015/10/16	2044	04/02/2016	9.00	Call	Bond Future	1,281.4100	1.2814	1,076.9800	1.0770	(15.954)	0	0	0
2015/10/16	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	05/05/2016			Bond Future	8.9144	100.6999	8.9352	100.4910	0.233	0.0000	0.0000	0
2015/10/16	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2044	05/05/2016	9.01	Call	Bond Future	954.9700	0.9550	746.0600	0.7461	(21.876)	0	0	0
2015/10/16	2044	05/05/2016	8.99	Call	Bond Future	756.4100	0.7564	547.5000	0.5475	(27.619)	0	0	0
2015/10/16	2044	05/05/2016	9.00	Call	Bond Future	855.7800	0.8558	646.8700	0.6469	(24.412)	0	0	0
2015/10/16	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2046	05/11/2015			Bond Future	126.8222	126.8222	127.6830	127.6830	0.679	0.0000	0.0000	6,943
2015/10/16	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
2015/10/16	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2046	05/11/2015	132.99	Put	Bond Future	6,167.8300	6.1678	5,307.0200	5.3070	(13.956)	0	0	0
2015/10/16	2046	05/11/2015	133.01	Put	Bond Future	6,187.8300	6.1878	5,327.0200	5.3270	(13.911)	0	0	0
2015/10/16	2046	05/11/2015	133.00	Put	Bond Future	6,177.8300	6.1778	5,317.0200	5.3170	(13.934)	0	0	0
2015/10/16	2046	04/02/2016	127.99	Call	Bond Future	939.9700	0.9400	1,813.7700	1.8138	92.960	0	0	0
2015/10/16	2046	04/02/2016			Bond Future	128.9300	128.9300	129.8038	129.8038	0.678	0.0000	0.0000	0
2015/10/16	2046	04/02/2016	128.00	Call	Bond Future	929.9700	0.9300	1,803.7700	1.8038	93.960	0	0	0
2015/10/16	2046	04/02/2016	128.01	Call	Bond Future	919.9700	0.9200	1,793.7700	1.7938	94.981	0	0	0
2015/10/16	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2050	05/11/2015			Bond Future	134.4850	134.4850	135.9697	135.9697	1.104	0.0000	0.0000	5,431
2015/10/16	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2050	05/11/2015	144.99	Put	Bond Future	10,505.0400	10.5050	9,020.3400	9.0203	(14.133)	0	0	0
2015/10/16	2050	05/11/2015	145.01	Put	Bond Future	10,525.0400	10.5250	9,040.3400	9.0403	(14.106)	0	0	0
2015/10/16	2050	05/11/2015	145.00	Put	Bond Future	10,515.0400	10.5150	9,030.3400	9.0303	(14.120)	0	0	0
2015/10/16	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2050	04/02/2016			Bond Future	135.1910	135.1910	136.6997	136.6997	1.116	0.0000	0.0000	0
2015/10/16	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2050	04/02/2016	137.99	Put	Bond Future	2,799.0200	2.7990	1,290.3300	1.2903	(53.901)	0	0	0
2015/10/16	2050	04/02/2016	138.01	Put	Bond Future	2,819.0200	2.8190	1,310.3300	1.3103	(53.518)	0	0	0
2015/10/16	2050	04/02/2016	138.00	Put	Bond Future	2,809.0200	2.8090	1,300.3300	1.3003	(53.709)	0	0	0
2015/10/16	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	AL37	05/11/2015			Index Future	470.5470	470.5470	470.3910	470.3910	(0.033)	0.0000	0.0000	3
2015/10/16	AL37	04/02/2016			Index Future	478.3280	478.3280	478.1660	478.1660	(0.034)	0.0000	0.0000	0
2015/10/16	AL7T	05/11/2015			Index Future	556.1920	556.1920	555.8980	555.8980	(0.053)	0.0000	0.0000	1
2015/10/16	AL7T	04/02/2016			Index Future	565.3890	565.3890	565.0860	565.0860	(0.054)	0.0000	0.0000	0
2015/10/16	ALBI	05/11/2015			Index Future	508.4140	508.4140	507.9270	507.9270	(0.096)	0.0000	0.0000	459
2015/10/16	ALBI	04/02/2016			Index Future	516.8210	516.8210	516.3220	516.3220	(0.097)	0.0000	0.0000	146
2015/10/16	ALBI	05/05/2016			Index Future	525.9390	525.9390	525.4270	525.4270	(0.097)	0.0000	0.0000	0
2015/10/16	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
2015/10/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	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
2015/10/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/16	EL28	05/11/2015	126.99	Put	Bond Future	472.9200	0.4729	444.9500	0.4449	(5.914)	0	0	0
2015/10/16	EL28	05/11/2015			Bond Future	126.5171	126.5171	126.5450	126.5450	0.022	0.0000	0.0000	0
2015/10/16	EL28	05/11/2015	127.01	Put	Bond Future	492.9200	0.4929	464.9500	0.4649	(5.674)	0	0	0
2015/10/16	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	EL28	05/11/2015	127.00	Put	Bond Future	482.9200	0.4829	454.9500	0.4549	(5.792)	0	0	0
2015/10/16	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	EL28	04/02/2016	128.99	Put	Bond Future	370.2900	0.3703	342.8000	0.3428	(7.424)	0	0	0
2015/10/16	EL28	04/02/2016			Bond Future	128.6197	128.6197	128.6472	128.6472	0.021	0.0000	0.0000	0
2015/10/16	EL28	04/02/2016	129.01	Put	Bond Future	390.2900	0.3903	362.8000	0.3628	(7.043)	0	0	0
2015/10/16	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	EL28	04/02/2016	129.00	Put	Bond Future	380.2900	0.3803	352.8000	0.3528	(7.229)	0	0	0
2015/10/16	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	ES33	05/11/2015	9.00	Put	Bond Future	4,934.1000	4.9341	5,036.7700	5.0368	2.081	0	0	0
2015/10/16	ES33	05/11/2015			Bond Future	9.6501	82.9993	9.6642	82.8966	0.147	0.0000	0.0000	6,561
2015/10/16	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	ES33	05/11/2015	8.99	Put	Bond Future	5,013.4300	5.0134	5,116.1000	5.1161	2.048	0	0	0
2015/10/16	ES33	05/11/2015	9.01	Put	Bond Future	4,854.8700	4.8549	4,957.5400	4.9575	2.115	0	0	0
2015/10/16	ES33	04/02/2016	10.01	Call	Bond Future	1,936.2600	1.9363	1,831.2800	1.8313	(5.422)	0	0	0

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2015/10/16	ES33	04/02/2016			Bond Future	9.7344		84.3717	9.7490	84.2668	0.151	0.0000	0.0000	0
2015/10/16	ES33	04/02/2016	9.99	Call	Bond Future	1,798.1300		1.7981	1,693.1500	1.6931	(5.838)	0	0	0
2015/10/16	ES33	04/02/2016	10.00	Call	Bond Future	1,867.2400		1.8672	1,762.2600	1.7623	(5.622)	0	0	0
2015/10/16	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	ES33	05/05/2016	10.01	Call	Bond Future	1,417.3800		1.4174	1,309.9200	1.3099	(7.582)	0	0	0
2015/10/16	ES33	05/05/2016			Bond Future	9.8065		82.0707	9.8217	81.9632	0.155	0.0000	0.0000	0
2015/10/16	ES33	05/05/2016	9.99	Call	Bond Future	1,279.7400		1.2797	1,172.2800	1.1723	(8.397)	0	0	0
2015/10/16	ES33	05/05/2016	10.00	Call	Bond Future	1,348.6100		1.3486	1,241.1500	1.2411	(7.968)	0	0	0
2015/10/16	ES33	05/05/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	ES33	05/05/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	ES33	05/05/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GOVI	05/11/2015			GOVI	504.4140		504.4140	504.0150	504.0150	(0.079)	0.0000	0.0000	451
2015/10/16	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GOVI	05/11/2015	529.99	Put	GOVI	255,760.0000		25.5760	259,750.0000	25.9750	1.560	0	0	0
2015/10/16	GOVI	05/11/2015	530.01	Put	GOVI	255,960.0000		25.5960	259,950.0000	25.9950	1.559	0	0	0
2015/10/16	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GOVI	05/11/2015	530.00	Put	GOVI	255,860.0000		25.5860	259,850.0000	25.9850	1.559	0	0	0
2015/10/16	GOVI	04/02/2016	512.01	Call	GOVI	7,450.0000		0.7450	3,360.0000	0.3360	(54.899)	0	0	0
2015/10/16	GOVI	04/02/2016			GOVI	512.7550		512.7550	512.3460	512.3460	(0.080)	0.0000	0.0000	26
2015/10/16	GOVI	04/02/2016	511.99	Call	GOVI	7,650.0000		0.7650	3,560.0000	0.3560	(53.464)	0	0	0
2015/10/16	GOVI	04/02/2016	512.00	Call	GOVI	7,550.0000		0.7550	3,460.0000	0.3460	(54.172)	0	0	0
2015/10/16	GOVI	04/02/2016	511.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GOVI	04/02/2016	512.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GOVI	04/02/2016	512.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GOVI	05/05/2016	518.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GOVI	05/05/2016			GOVI	521.8010		521.8010	521.3810	521.3810	(0.080)	0.0000	0.0000	0
2015/10/16	GOVI	05/05/2016	518.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GOVI	05/05/2016	518.01	Call	GOVI	37,910.0000		3.7910	33,710.0000	3.3710	(11.079)	0	0	0
2015/10/16	GOVI	05/05/2016	517.99	Call	GOVI	38,110.0000		3.8110	33,910.0000	3.3910	(11.021)	0	0	0
2015/10/16	GOVI	05/05/2016	518.00	Call	GOVI	38,010.0000		3.8010	33,810.0000	3.3810	(11.050)	0	0	0
2015/10/16	GOVI	05/05/2016	517.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/16	IGOV	05/11/2015			Index Future	232.9130		232.9130	233.7060	233.7060	0.340	0.0000	0.0000	971
2015/10/16	IGOV	04/02/2016			Index Future	236.7840		236.7840	237.5880	237.5880	0.340	0.0000	0.0000	82
2015/10/16	IGOV	05/05/2016			Index Future	240.9800		240.9800	241.7970	241.7970	0.339	0.0000	0.0000	0
2015/10/16	ILBI	05/11/2015			Index Future	632.0110		632.0110	634.0570	634.0570	0.324	0.0000	0.0000	0
2015/10/16	ILBI	04/02/2016			Index Future	642.7650		642.7650	644.8450	644.8450	0.324	0.0000	0.0000	161
2015/10/16	IS01	19/12/2016			Interest Rate Swap	99.6349		99.6349	99.6432	99.6432	0.008	0.0000	0.0000	0
2015/10/16	IS02	18/12/2017			Interest Rate Swap	99.4062		99.4062	99.4181	99.4181	0.012	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
2015/10/16	IS05	17/12/2020			Interest Rate Swap	98.1354	98.1354	98.1143	98.1143	(0.022)	0.0000	0.0000	0
2015/10/16	IS10	17/12/2025			Interest Rate Swap	99.2610	99.2610	99.2362	99.2362	(0.025)	0.0000	0.0000	0
2015/10/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/16	JBAF	21/10/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/16	JBAF	18/11/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/16	JBAF	15/12/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/10/16	JBAF	20/01/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/10/16	JBAF	17/02/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	2,000
2015/10/16	JBAF	16/03/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/10/16	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/10/16	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/10/16	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/10/16	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/10/16	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/16	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/16	R023	05/11/2015			Bond Future	7.9456	100.4338	7.9499	100.4105	0.054	0.0000	0.0000	14,015
2015/10/16	R023	05/11/2015	7.99	Put	Bond Future	571.4700	0.5715	565.4400	0.5654	(1.055)	0	0	0
2015/10/16	R023	05/11/2015	8.01	Put	Bond Future	524.9600	0.5250	518.5200	0.5185	(1.227)	0	0	0
2015/10/16	R023	05/11/2015	7.99	Call	Bond Future	812.1300	0.8121	782.7700	0.7828	(3.615)	0	0	0
2015/10/16	R023	05/11/2015	8.00	Put	Bond Future	547.8700	0.5479	541.6300	0.5416	(1.139)	0	0	0
2015/10/16	R023	05/11/2015	8.00	Call	Bond Future	842.6200	0.8426	813.0500	0.8131	(3.509)	0	0	0
2015/10/16	R023	05/11/2015	8.01	Call	Bond Future	873.7700	0.8738	844.0000	0.8440	(3.407)	0	0	0
2015/10/16	R023	04/02/2016	8.01	Put	Bond Future	1,491.6400	1.4916	1,496.9900	1.4970	0.359	0	0	0
2015/10/16	R023	04/02/2016			Bond Future	8.0074	102.0945	8.0120	102.0701	0.058	0.0000	0.0000	1,050
2015/10/16	R023	04/02/2016	8.00	Put	Bond Future	1,517.7500	1.5178	1,523.2400	1.5232	0.362	0	0	0
2015/10/16	R023	04/02/2016	8.01	Call	Bond Future	1,505.5900	1.5056	1,486.4600	1.4865	(1.271)	0	0	0
2015/10/16	R023	04/02/2016	7.99	Call	Bond Future	1,452.7600	1.4528	1,433.9100	1.4339	(1.298)	0	0	0
2015/10/16	R023	04/02/2016	8.00	Call	Bond Future	1,479.0400	1.4790	1,460.0500	1.4600	(1.284)	0	0	0
2015/10/16	R023	04/02/2016	7.99	Put	Bond Future	1,544.1700	1.5442	1,549.8000	1.5498	0.365	0	0	0
2015/10/16	R023	05/05/2016			Bond Future	8.0448	99.9682	8.0498	99.9425	0.062	0.0000	0.0000	0
2015/10/16	R023	05/05/2016	8.24	Put	Bond Future	1,606.0800	1.6061	1,611.7300	1.6117	0.352	0	0	0
2015/10/16	R023	05/05/2016	8.26	Put	Bond Future	1,564.6600	1.5647	1,570.1300	1.5701	0.350	0	0	0
2015/10/16	R023	05/05/2016	8.24	Call	Bond Future	2,598.7700	2.5988	2,578.7400	2.5787	(0.771)	0	0	0
2015/10/16	R023	05/05/2016	8.25	Put	Bond Future	1,585.1200	1.5851	1,590.6800	1.5907	0.351	0	0	0
2015/10/16	R023	05/05/2016	8.25	Call	Bond Future	2,628.3100	2.6283	2,608.1900	2.6082	(0.766)	0	0	0
2015/10/16	R023	05/05/2016	8.26	Call	Bond Future	2,658.3200	2.6583	2,638.1100	2.6381	(0.760)	0	0	0

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2015/10/16	R186 05/11/2015	7.75	Put	Bond Future	3,288.8200	3.2888	3,344.5000	3.3445	1.693	0	0	0
2015/10/16	R186 05/11/2015	8.24	Call	Bond Future	1,526.4000	1.5264	1,454.8200	1.4548	(4.689)	0	0	0
2015/10/16	R186 05/11/2015	8.25	Put	Bond Future	644.4400	0.6444	648.0900	0.6481	0.566	0	0	8,650
2015/10/16	R186 05/11/2015	8.45	Call	Bond Future	2,748.7900	2.7488	2,669.5900	2.6696	(2.881)	0	0	200
2015/10/16	R186 05/11/2015	8.75	Call	Bond Future	4,857.1800	4.8572	4,779.0600	4.7791	(1.608)	0	0	0
2015/10/16	R186 05/11/2015	8.85	Put	Bond Future	16.8100	0.0168	15.3700	0.0154	(8.566)	0	0	2,283
2015/10/16	R186 05/11/2015			Bond Future	8.1335	121.1537	8.1429	121.0778	0.116	0.0000	0.0000	32,906
2015/10/16	R186 05/11/2015	8.00	Put	Bond Future	1,673.0700	1.6731	1,700.5000	1.7005	1.640	0	0	0
2015/10/16	R186 05/11/2015	9.00	Put	Bond Future	4.9500	0.0050	4.3500	0.0044	(12.121)	0	0	2,600
2015/10/16	R186 05/11/2015	8.22	Call	Bond Future	1,428.0200	1.4280	1,357.8100	1.3578	(4.917)	0	0	0
2015/10/16	R186 05/11/2015	8.24	Put	Bond Future	673.6500	0.6736	677.9300	0.6779	0.635	0	0	0
2015/10/16	R186 05/11/2015	8.35	Put	Bond Future	403.0800	0.4031	401.9400	0.4019	(0.283)	0	0	9,430
2015/10/16	R186 05/11/2015	8.26	Put	Bond Future	616.3800	0.6164	619.4200	0.6194	0.493	0	0	0
2015/10/16	R186 05/11/2015	8.50	Put	Bond Future	180.1600	0.1802	176.4500	0.1764	(2.059)	0	0	4,666
2015/10/16	R186 05/11/2015	8.55	Put	Bond Future	133.8900	0.1339	130.1600	0.1302	(2.786)	0	0	4,667
2015/10/16	R186 05/11/2015	7.73	Call	Bond Future	127.7800	0.1278	109.4200	0.1094	(14.368)	0	0	169
2015/10/16	R186 05/11/2015	7.86	Call	Bond Future	286.4200	0.2864	254.6800	0.2547	(11.082)	0	0	674
2015/10/16	R186 05/11/2015	8.35	Call	Bond Future	2,127.9100	2.1279	2,050.9100	2.0509	(3.619)	0	0	843
2015/10/16	R186 05/11/2015	8.00	Call	Bond Future	591.6900	0.5917	543.2600	0.5433	(8.185)	0	0	200
2015/10/16	R186 05/11/2015	8.45	Put	Bond Future	238.8900	0.2389	235.5500	0.2355	(1.398)	0	0	6,308
2015/10/16	R186 05/11/2015	8.75	Put	Bond Future	35.4600	0.0355	33.2000	0.0332	(6.373)	0	0	10,200
2015/10/16	R186 05/11/2015	8.85	Call	Bond Future	5,594.9300	5.5949	5,517.6300	5.5176	(1.382)	0	0	0
2015/10/16	R186 05/11/2015	9.00	Call	Bond Future	6,704.6100	6.7046	6,628.1500	6.6282	(1.140)	0	0	0
2015/10/16	R186 05/11/2015	7.73	Put	Bond Future	3,437.7000	3.4377	3,495.2000	3.4952	1.673	0	0	0
2015/10/16	R186 05/11/2015	7.75	Call	Bond Future	145.9200	0.1459	125.7400	0.1257	(13.829)	0	0	1,200
2015/10/16	R186 05/11/2015	7.86	Put	Bond Future	2,516.2900	2.5163	2,560.4100	2.5604	1.753	0	0	0
2015/10/16	R186 05/11/2015	8.25	Call	Bond Future	1,576.8400	1.5768	1,504.6300	1.5046	(4.579)	0	0	0
2015/10/16	R186 05/11/2015	8.22	Put	Bond Future	734.7900	0.7348	740.4400	0.7404	0.769	0	0	1,090
2015/10/16	R186 05/11/2015	8.26	Call	Bond Future	1,628.3600	1.6284	1,555.5400	1.5555	(4.472)	0	0	0
2015/10/16	R186 05/11/2015	8.50	Call	Bond Future	3,079.8600	3.0799	3,000.2900	3.0003	(2.584)	0	0	650
2015/10/16	R186 05/11/2015	8.55	Call	Bond Future	3,421.5800	3.4216	3,341.9900	3.3420	(2.326)	0	0	0
2015/10/16	R186 04/02/2016	7.50	Call	Bond Future	534.2200	0.5342	514.0100	0.5140	(3.783)	0	0	0
2015/10/16	R186 04/02/2016			Bond Future	8.1857	117.8596	8.1956	117.7815	0.121	0.0000	0.0000	6,227
2015/10/16	R186 04/02/2016	8.75	Call	Bond Future	5,130.4000	5.1304	5,061.8200	5.0618	(1.337)	0	0	0
2015/10/16	R186 04/02/2016	7.51	Call	Bond Future	548.6800	0.5487	528.0900	0.5281	(3.753)	0	0	0
2015/10/16	R186 04/02/2016	7.49	Call	Bond Future	520.5500	0.5205	500.7100	0.5007	(3.811)	0	0	0
2015/10/16	R186 04/02/2016	7.50	Put	Bond Future	6,114.0500	6.1140	6,171.9300	6.1719	0.947	0	0	0
2015/10/16	R186 04/02/2016	7.49	Put	Bond Future	6,184.4000	6.1844	6,242.6500	6.2426	0.942	0	0	0
2015/10/16	R186 04/02/2016	8.75	Put	Bond Future	794.6100	0.7946	804.1200	0.8041	1.197	0	0	6,700
2015/10/16	R186 04/02/2016	7.51	Put	Bond Future	6,044.5700	6.0446	6,102.0700	6.1021	0.951	0	0	0
2015/10/16	R186 05/05/2016			Bond Future	8.2236	119.9403	8.2340	119.8600	0.126	0.0000	0.0000	0
2015/10/16	R186 05/05/2016	8.34	Call	Bond Future	3,637.6500	3.6376	3,585.2200	3.5852	(1.441)	0	0	0
2015/10/16	R186 05/05/2016	8.35	Call	Bond Future	3,679.5000	3.6795	3,626.7600	3.6268	(1.433)	0	0	0
2015/10/16	R186 05/05/2016	8.33	Call	Bond Future	3,596.0700	3.5961	3,543.9300	3.5439	(1.450)	0	0	0
2015/10/16	R186 05/05/2016	8.35	Put	Bond Future	2,708.3000	2.7083	2,735.9000	2.7359	1.019	0	0	0
2015/10/16	R186 05/05/2016	7.56	Put	Bond Future	6,482.0400	6.4820	6,535.2100	6.5352	0.820	0	0	0
2015/10/16	R186 05/05/2016	8.34	Put	Bond Future	2,742.9000	2.7429	2,770.8100	2.7708	1.018	0	0	0

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2015/10/16	R186	05/05/2016	7.56	Call	Bond Future	1,196.1700		1.1962	1,169.0000	1.1690	(2.271)	0	0	0
2015/10/16	R186	05/05/2016	8.33	Put	Bond Future	2,777.8300		2.7778	2,806.0300	2.8060	1.015	0	0	0
2015/10/16	R186	04/08/2016	8.51	Put	Bond Future	2,916.6200		2.9166	2,944.4700	2.9445	0.955	0	0	0
2015/10/16	R186	04/08/2016			Bond Future	8.2611		116.8025	8.2722	116.7187	0.134	0.0000	0.0000	0
2015/10/16	R186	04/08/2016	8.50	Put	Bond Future	2,947.5700		2.9476	2,975.6700	2.9757	0.953	0	0	0
2015/10/16	R186	04/08/2016	8.51	Call	Bond Future	4,781.0600		4.7811	4,725.1200	4.7251	(1.170)	0	0	0
2015/10/16	R186	04/08/2016	8.49	Call	Bond Future	4,695.3200		4.6953	4,639.8800	4.6399	(1.181)	0	0	0
2015/10/16	R186	04/08/2016	8.50	Call	Bond Future	4,737.8900		4.7379	4,682.2000	4.6822	(1.175)	0	0	0
2015/10/16	R186	04/08/2016	8.49	Put	Bond Future	2,979.1800		2.9792	3,007.5300	3.0075	0.952	0	0	0
2015/10/16	R197	05/11/2015	295.00	Call	Bond Future	22.9500		0.0229	83.8900	0.0839	265.534	0	0	0
2015/10/16	R197	05/11/2015			Bond Future	295.0229		295.0229	295.0839	295.0839	0.021	0.0000	0.0000	927
2015/10/16	R197	05/11/2015	294.99	Call	Bond Future	32.9500		0.0329	93.8900	0.0939	184.947	0	0	0
2015/10/16	R197	05/11/2015	295.01	Call	Bond Future	12.9500		0.0129	73.8900	0.0739	470.579	0	0	0
2015/10/16	R197	05/11/2015	294.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R197	05/11/2015	295.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R197	05/11/2015	295.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R197	04/02/2016			Bond Future	293.5718		293.5718	293.6315	293.6315	0.020	0.0000	0.0000	0
2015/10/16	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R197	04/02/2016	296.99	Put	Bond Future	3,418.2000		3.4182	3,358.5300	3.3585	(1.746)	0	0	0
2015/10/16	R197	04/02/2016	297.01	Put	Bond Future	3,438.2000		3.4382	3,378.5300	3.3785	(1.736)	0	0	0
2015/10/16	R197	04/02/2016	297.00	Put	Bond Future	3,428.2000		3.4282	3,368.5300	3.3685	(1.741)	0	0	0
2015/10/16	R202	05/11/2015			Bond Future	240.8433		240.8433	242.4060	242.4060	0.649	0.0000	0.0000	53,917
2015/10/16	R202	05/11/2015	245.99	Put	Bond Future	5,146.6900		5.1467	3,584.0200	3.5840	(30.363)	0	0	0
2015/10/16	R202	05/11/2015	246.01	Put	Bond Future	5,166.6900		5.1667	3,604.0200	3.6040	(30.245)	0	0	0
2015/10/16	R202	05/11/2015	246.00	Put	Bond Future	5,156.6900		5.1567	3,594.0200	3.5940	(30.304)	0	0	0
2015/10/16	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R202	04/02/2016			Bond Future	241.4710		241.4710	243.0578	243.0578	0.657	0.0000	0.0000	0
2015/10/16	R202	04/02/2016	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R202	04/02/2016	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R202	04/02/2016	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R202	04/02/2016	239.99	Call	Bond Future	1,480.9700		1.4810	3,067.8500	3.0679	107.151	0	0	0
2015/10/16	R202	04/02/2016	240.00	Call	Bond Future	1,470.9700		1.4710	3,057.8500	3.0579	107.880	0	0	0
2015/10/16	R202	04/02/2016	240.01	Call	Bond Future	1,460.9700		1.4610	3,047.8500	3.0479	108.618	0	0	0
2015/10/16	R203	05/11/2015	5.99	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/16	R203	05/11/2015	6.00	Put	Bond Future	1,583.6100		1.5836	1,600.3000	1.6003	1.054	0	0	0
2015/10/16	R203	05/11/2015			Bond Future	6.9043		103.5500	6.9139	103.5333	0.139	0.0000	0.0000	15,930
2015/10/16	R203	05/11/2015	6.00	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/16	R203	05/11/2015	6.01	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/16	R203	05/11/2015	5.99	Put	Bond Future	1,601.3000		1.6013	1,617.9800	1.6180	1.042	0	0	0
2015/10/16	R203	05/11/2015	6.01	Put	Bond Future	1,565.9200		1.5659	1,582.6100	1.5826	1.066	0	0	0
2015/10/16	R203	04/02/2016	7.25	Put	Bond Future	95.8300		0.0958	99.2700	0.0993	3.590	0	0	0

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2015/10/16	R203	04/02/2016	7.26	Put	Bond Future	92.3900		0.0924	95.7300	0.0957	3.615	0	0	0
2015/10/16	R203	04/02/2016			Bond Future	6.9440		105.2623	6.9558	105.2445	0.169	0.0000	0.0000	0
2015/10/16	R203	04/02/2016	7.26	Call	Bond Future	567.2800		0.5673	552.8700	0.5529	(2.540)	0	0	0
2015/10/16	R203	04/02/2016	7.24	Call	Bond Future	544.2900		0.5443	530.1000	0.5301	(2.607)	0	0	0
2015/10/16	R203	04/02/2016	7.25	Call	Bond Future	555.7400		0.5557	541.4300	0.5414	(2.575)	0	0	0
2015/10/16	R203	04/02/2016	7.24	Put	Bond Future	99.3700		0.0994	102.9300	0.1029	3.583	0	0	0
2015/10/16	R203	05/05/2016	7.25	Put	Bond Future	243.3100		0.2433	248.7500	0.2488	2.236	0	0	0
2015/10/16	R203	05/05/2016			Bond Future	6.8995		102.9508	6.9142	102.9319	0.213	0.0000	0.0000	0
2015/10/16	R203	05/05/2016	7.26	Call	Bond Future	700.5100		0.7005	687.0000	0.6870	(1.929)	0	0	0
2015/10/16	R203	05/05/2016	7.24	Call	Bond Future	683.1300		0.6831	669.7800	0.6698	(1.954)	0	0	0
2015/10/16	R203	05/05/2016	7.25	Call	Bond Future	691.8000		0.6918	678.3700	0.6784	(1.941)	0	0	0
2015/10/16	R203	05/05/2016	7.24	Put	Bond Future	247.4000		0.2474	252.9200	0.2529	2.231	0	0	0
2015/10/16	R203	05/05/2016	7.26	Put	Bond Future	239.2700		0.2393	244.6300	0.2446	2.240	0	0	0
2015/10/16	R204	05/11/2015			Bond Future	7.2811		105.0614	7.2905	105.0353	0.129	0.0000	0.0000	24,731
2015/10/16	R204	05/11/2015	6.25	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/16	R204	05/11/2015	6.24	Put	Bond Future	2,940.8300		2.9408	2,966.9700	2.9670	0.889	0	0	0
2015/10/16	R204	05/11/2015	6.26	Put	Bond Future	2,883.3500		2.8833	2,909.4900	2.9095	0.907	0	0	0
2015/10/16	R204	05/11/2015	6.25	Put	Bond Future	2,912.0900		2.9121	2,938.2300	2.9382	0.898	0	0	0
2015/10/16	R204	05/11/2015	6.26	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/16	R204	05/11/2015	6.24	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/16	R204	04/02/2016	7.50	Call	Bond Future	805.8000		0.8058	786.5500	0.7866	(2.389)	0	0	0
2015/10/16	R204	04/02/2016			Bond Future	7.3373		102.7625	7.3480	102.7351	0.145	0.0000	0.0000	0
2015/10/16	R204	04/02/2016	7.51	Call	Bond Future	821.7300		0.8217	802.3100	0.8023	(2.363)	0	0	0
2015/10/16	R204	04/02/2016	7.49	Put	Bond Future	398.4600		0.3985	406.7400	0.4067	2.078	0	0	0
2015/10/16	R204	04/02/2016	7.51	Put	Bond Future	379.2500		0.3792	387.1900	0.3872	2.094	0	0	0
2015/10/16	R204	04/02/2016	7.49	Call	Bond Future	789.8200		0.7898	770.7400	0.7707	(2.416)	0	0	0
2015/10/16	R204	04/02/2016	7.50	Put	Bond Future	388.8800		0.3889	396.9900	0.3970	2.085	0	0	0
2015/10/16	R204	05/05/2016	7.75	Call	Bond Future	1,405.2900		1.4053	1,384.2300	1.3842	(1.499)	0	0	0
2015/10/16	R204	05/05/2016			Bond Future	7.3558		104.5766	7.3679	104.5479	0.165	0.0000	0.0000	0
2015/10/16	R204	05/05/2016	7.76	Call	Bond Future	1,421.3500		1.4213	1,400.2000	1.4002	(1.488)	0	0	0
2015/10/16	R204	05/05/2016	7.74	Put	Bond Future	486.2000		0.4862	493.8900	0.4939	1.582	0	0	0
2015/10/16	R204	05/05/2016	7.76	Put	Bond Future	471.5200		0.4715	479.0100	0.4790	1.588	0	0	0
2015/10/16	R204	05/05/2016	7.74	Call	Bond Future	1,389.3000		1.3893	1,368.3500	1.3684	(1.508)	0	0	0
2015/10/16	R204	05/05/2016	7.75	Put	Bond Future	478.8200		0.4788	486.4000	0.4864	1.583	0	0	0
2015/10/16	R207	05/11/2015	7.76	Call	Bond Future	886.6800		0.8867	853.7700	0.8538	(3.712)	0	0	0
2015/10/16	R207	05/11/2015			Bond Future	7.5509		101.2476	7.5603	101.2147	0.124	0.0000	0.0000	40,851
2015/10/16	R207	05/11/2015	7.74	Call	Bond Future	834.8500		0.8348	802.2900	0.8023	(3.900)	0	0	0
2015/10/16	R207	05/11/2015	7.50	Call	Bond Future	339.3700		0.3394	315.2800	0.3153	(7.098)	0	0	19
2015/10/16	R207	05/11/2015	7.75	Call	Bond Future	860.5900		0.8606	827.8500	0.8278	(3.804)	0	0	0
2015/10/16	R207	05/11/2015	7.43	Call	Bond Future	242.9700		0.2430	222.5600	0.2226	(8.400)	0	0	53
2015/10/16	R207	05/11/2015	7.74	Put	Bond Future	174.5200		0.1745	174.8500	0.1748	0.189	0	0	0
2015/10/16	R207	05/11/2015	7.43	Put	Bond Future	668.2200		0.6682	680.7000	0.6807	1.868	0	0	0
2015/10/16	R207	05/11/2015	7.76	Put	Bond Future	156.8100		0.1568	156.7900	0.1568	(0.013)	0	0	0
2015/10/16	R207	05/11/2015	7.50	Put	Bond Future	518.2200		0.5182	527.0200	0.5270	1.698	0	0	0
2015/10/16	R207	05/11/2015	7.75	Put	Bond Future	165.4800		0.1655	165.6300	0.1656	0.091	0	0	0
2015/10/16	R207	04/02/2016	7.49	Put	Bond Future	1,033.8100		1.0338	1,049.9900	1.0500	1.565	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
2015/10/16	R207	04/02/2016	7.27	Put	Bond Future	1,506.6700	1.5067	1,527.9600	1.5280	1.413	0	0	0
2015/10/16	R207	04/02/2016			Bond Future	7.6118	99.2804	7.6221	99.2462	0.135	0.0000	0.0000	0
2015/10/16	R207	04/02/2016	7.51	Put	Bond Future	996.2400	0.9962	1,011.9600	1.0120	1.578	0	0	0
2015/10/16	R207	04/02/2016	7.27	Call	Bond Future	364.0800	0.3641	351.1900	0.3512	(3.540)	0	0	43
2015/10/16	R207	04/02/2016	7.50	Call	Bond Future	642.9800	0.6430	624.7500	0.6248	(2.835)	0	0	19
2015/10/16	R207	04/02/2016	7.51	Call	Bond Future	657.6500	0.6577	639.1900	0.6392	(2.807)	0	0	0
2015/10/16	R207	04/02/2016	7.49	Call	Bond Future	628.5200	0.6285	610.5200	0.6105	(2.864)	0	0	0
2015/10/16	R207	04/02/2016	7.50	Put	Bond Future	1,014.9100	1.0149	1,030.8600	1.0309	1.572	0	0	0
2015/10/16	R207	05/05/2016	7.86	Put	Bond Future	881.6200	0.8816	893.3300	0.8933	1.328	0	0	0
2015/10/16	R207	05/05/2016			Bond Future	7.6496	101.0333	7.6610	100.9977	0.149	0.0000	0.0000	0
2015/10/16	R207	05/05/2016	7.85	Put	Bond Future	894.0900	0.8941	905.9400	0.9059	1.325	0	0	0
2015/10/16	R207	05/05/2016	7.56	Put	Bond Future	1,316.9200	1.3169	1,333.0900	1.3331	1.228	0	0	0
2015/10/16	R207	05/05/2016	7.84	Put	Bond Future	906.7000	0.9067	918.6800	0.9187	1.321	0	0	0
2015/10/16	R207	05/05/2016	7.56	Call	Bond Future	1,035.5900	1.0356	1,016.1600	1.0162	(1.876)	0	0	43
2015/10/16	R207	05/05/2016	7.85	Call	Bond Future	1,519.7000	1.5197	1,495.9500	1.4959	(1.563)	0	0	0
2015/10/16	R207	05/05/2016	7.86	Call	Bond Future	1,538.3200	1.5383	1,514.4300	1.5144	(1.553)	0	0	0
2015/10/16	R207	05/05/2016	7.84	Call	Bond Future	1,501.2000	1.5012	1,477.5800	1.4776	(1.573)	0	0	0
2015/10/16	R207	04/08/2016			Bond Future	7.6857	99.2121	7.6986	99.1742	0.168	0.0000	0.0000	0
2015/10/16	R207	04/08/2016	7.99	Put	Bond Future	944.4700	0.9445	957.0900	0.9571	1.336	0	0	0
2015/10/16	R207	04/08/2016	8.01	Put	Bond Future	922.6200	0.9226	935.0000	0.9350	1.342	0	0	0
2015/10/16	R207	04/08/2016	8.00	Put	Bond Future	933.5000	0.9335	945.9900	0.9460	1.338	0	0	0
2015/10/16	R207	04/08/2016	8.01	Call	Bond Future	1,871.3000	1.8713	1,845.7900	1.8458	(1.363)	0	0	0
2015/10/16	R207	04/08/2016	7.99	Call	Bond Future	1,834.9700	1.8350	1,809.7000	1.8097	(1.377)	0	0	0
2015/10/16	R207	04/08/2016	8.00	Call	Bond Future	1,853.0900	1.8531	1,827.6900	1.8277	(1.371)	0	0	0
2015/10/16	R208	05/11/2015			Bond Future	7.7101	96.5763	7.7195	96.5366	0.122	0.0000	0.0000	39,606
2015/10/16	R208	05/11/2015	7.74	Put	Bond Future	458.1500	0.4581	464.1400	0.4641	1.307	0	0	0
2015/10/16	R208	05/11/2015	8.48	Call	Bond Future	3,195.7200	3.1957	3,155.6100	3.1556	(1.255)	0	0	0
2015/10/16	R208	05/11/2015	7.75	Call	Bond Future	607.5200	0.6075	573.3100	0.5733	(5.631)	0	0	0
2015/10/16	R208	05/11/2015	7.76	Call	Bond Future	631.1500	0.6312	596.4700	0.5965	(5.495)	0	0	0
2015/10/16	R208	05/11/2015	7.74	Call	Bond Future	584.4300	0.5844	550.6900	0.5507	(5.773)	0	0	0
2015/10/16	R208	05/11/2015	8.48	Put	Bond Future	3.5400	0.0035	3.1600	0.0032	(10.734)	0	0	2,200
2015/10/16	R208	05/11/2015	7.76	Put	Bond Future	420.4100	0.4204	425.4600	0.4255	1.201	0	0	0
2015/10/16	R208	05/11/2015	7.75	Put	Bond Future	439.0000	0.4390	444.5200	0.4445	1.257	0	0	0
2015/10/16	R208	04/02/2016			Bond Future	7.7683	98.1733	7.7784	98.1321	0.130	0.0000	0.0000	0
2015/10/16	R208	04/02/2016	7.74	Put	Bond Future	1,134.8100	1.1348	1,151.1700	1.1512	1.442	0	0	0
2015/10/16	R208	04/02/2016	7.76	Put	Bond Future	1,093.6600	1.0937	1,109.5100	1.1095	1.449	0	0	0
2015/10/16	R208	04/02/2016	7.75	Put	Bond Future	1,114.1000	1.1141	1,130.2100	1.1302	1.446	0	0	0
2015/10/16	R208	04/02/2016	7.76	Call	Bond Future	1,059.8700	1.0599	1,034.5900	1.0346	(2.385)	0	0	0
2015/10/16	R208	04/02/2016	7.74	Call	Bond Future	1,019.6500	1.0197	994.8800	0.9949	(2.429)	0	0	0
2015/10/16	R208	04/02/2016	7.75	Call	Bond Future	1,039.6400	1.0396	1,014.6200	1.0146	(2.407)	0	0	0
2015/10/16	R208	05/05/2016	7.99	Call	Bond Future	1,904.3100	1.9043	1,875.8700	1.8759	(1.493)	0	0	0
2015/10/16	R208	05/05/2016	8.00	Put	Bond Future	1,170.0100	1.1700	1,184.0500	1.1841	1.200	0	0	0
2015/10/16	R208	05/05/2016			Bond Future	7.8050	96.5049	7.8159	96.4622	0.140	0.0000	0.0000	0
2015/10/16	R208	05/05/2016	8.00	Call	Bond Future	1,926.8600	1.9269	1,898.2500	1.8982	(1.485)	0	0	0
2015/10/16	R208	05/05/2016	8.01	Call	Bond Future	1,949.8300	1.9498	1,921.0600	1.9211	(1.476)	0	0	0
2015/10/16	R208	05/05/2016	7.99	Put	Bond Future	1,186.0900	1.1861	1,200.3000	1.2003	1.198	0	0	0
2015/10/16	R208	05/05/2016	8.01	Put	Bond Future	1,154.3600	1.1544	1,168.2400	1.1682	1.202	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
2015/10/16	R209	05/11/2015	7.99	Put	Bond Future	5,939.8000	5.9398	6,048.6500	6.0487	1.833	0	0	0
2015/10/16	R209	05/11/2015	9.25	Call	Bond Future	4,083.8200	4.0838	3,970.3200	3.9703	(2.779)	0	0	0
2015/10/16	R209	05/11/2015			Bond Future	8.7121	77.3948	8.7266	77.2823	0.167	0.0000	0.0000	24,850
2015/10/16	R209	05/11/2015	8.01	Put	Bond Future	5,769.2100	5.7692	5,877.4800	5.8775	1.877	0	0	0
2015/10/16	R209	05/11/2015	9.16	Put	Bond Future	131.3200	0.1313	131.1000	0.1311	(0.168)	0	0	0
2015/10/16	R209	05/11/2015	7.99	Call	Bond Future	13.6300	0.0136	10.0200	0.0100	(26.486)	0	0	0
2015/10/16	R209	05/11/2015	8.00	Put	Bond Future	5,854.3700	5.8544	5,962.9400	5.9629	1.855	0	0	0
2015/10/16	R209	05/11/2015	9.25	Put	Bond Future	76.9800	0.0770	75.9400	0.0759	(1.351)	0	0	900
2015/10/16	R209	05/11/2015	8.50	Put	Bond Future	2,108.5100	2.1085	2,170.6100	2.1706	2.945	0	0	0
2015/10/16	R209	05/11/2015	9.00	Put	Bond Future	308.5800	0.3086	313.1000	0.3131	1.465	0	0	500
2015/10/16	R209	05/11/2015	8.00	Call	Bond Future	14.8700	0.0149	10.9800	0.0110	(26.160)	0	0	0
2015/10/16	R209	05/11/2015	8.01	Call	Bond Future	16.2400	0.0162	12.0500	0.0121	(25.800)	0	0	0
2015/10/16	R209	05/11/2015	9.16	Call	Bond Future	3,490.2700	3.4903	3,377.5900	3.3776	(3.228)	0	0	0
2015/10/16	R209	05/11/2015	8.50	Call	Bond Future	435.5100	0.4355	385.1500	0.3852	(11.563)	0	0	900
2015/10/16	R209	05/11/2015	9.00	Call	Bond Future	2,493.7000	2.4937	2,385.7600	2.3858	(4.329)	0	0	0
2015/10/16	R209	04/02/2016	8.74	Call	Bond Future	2,397.6800	2.3977	2,328.9800	2.3290	(2.865)	0	0	0
2015/10/16	R209	04/02/2016	8.75	Put	Bond Future	2,521.8300	2.5218	2,567.4600	2.5675	1.809	0	0	0
2015/10/16	R209	04/02/2016			Bond Future	8.7613	78.6746	8.7763	78.5597	0.171	0.0000	0.0000	400
2015/10/16	R209	04/02/2016	8.75	Call	Bond Future	2,435.2100	2.4352	2,365.9400	2.3659	(2.845)	0	0	0
2015/10/16	R209	04/02/2016	8.76	Call	Bond Future	2,473.0600	2.4731	2,403.2300	2.4032	(2.824)	0	0	0
2015/10/16	R209	04/02/2016	9.52	Put	Bond Future	631.9300	0.6319	644.8900	0.6449	2.051	0	0	2,200
2015/10/16	R209	04/02/2016	8.74	Put	Bond Future	2,561.2800	2.5613	2,607.4800	2.6075	1.804	0	0	0
2015/10/16	R209	04/02/2016	8.76	Put	Bond Future	2,482.8100	2.4828	2,527.8800	2.5279	1.815	0	0	0
2015/10/16	R209	04/02/2016	9.52	Call	Bond Future	6,137.8800	6.1379	6,035.9400	6.0359	(1.661)	0	0	0
2015/10/16	R209	05/05/2016			Bond Future	8.8008	76.9140	8.8162	76.7965	0.176	0.0000	0.0000	0
2015/10/16	R209	05/05/2016	9.00	Call	Bond Future	4,118.4800	4.1185	4,041.1000	4.0411	(1.879)	0	0	0
2015/10/16	R209	05/05/2016	8.99	Put	Bond Future	2,656.7400	2.6567	2,697.2800	2.6973	1.526	0	0	0
2015/10/16	R209	05/05/2016	9.01	Put	Bond Future	2,592.8800	2.5929	2,632.6300	2.6326	1.533	0	0	0
2015/10/16	R209	05/05/2016	9.00	Put	Bond Future	2,624.4300	2.6244	2,664.5800	2.6646	1.530	0	0	0
2015/10/16	R209	05/05/2016	9.01	Call	Bond Future	4,160.7500	4.1607	4,082.9700	4.0830	(1.869)	0	0	0
2015/10/16	R209	05/05/2016	8.99	Call	Bond Future	4,076.8600	4.0769	3,999.8700	3.9999	(1.888)	0	0	0
2015/10/16	R210	05/11/2015			Bond Future	181.1279	181.1279	181.1651	181.1651	0.021	0.0000	0.0000	2,894
2015/10/16	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R210	05/11/2015	181.99	Put	Bond Future	862.1100	0.8621	824.9100	0.8249	(4.315)	0	0	0
2015/10/16	R210	05/11/2015	182.01	Put	Bond Future	882.1100	0.8821	844.9100	0.8449	(4.217)	0	0	0
2015/10/16	R210	05/11/2015	182.00	Put	Bond Future	872.1100	0.8721	834.9100	0.8349	(4.266)	0	0	0
2015/10/16	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R210	04/02/2016	184.99	Put	Bond Future	852.1000	0.8521	815.3600	0.8154	(4.312)	0	0	0
2015/10/16	R210	04/02/2016			Bond Future	184.1379	184.1379	184.1746	184.1746	0.020	0.0000	0.0000	0
2015/10/16	R210	04/02/2016	185.01	Put	Bond Future	872.1000	0.8721	835.3600	0.8354	(4.213)	0	0	0
2015/10/16	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R210	04/02/2016	185.00	Put	Bond Future	862.1000	0.8621	825.3600	0.8254	(4.262)	0	0	0
2015/10/16	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/16	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R211	05/11/2015			Bond Future	136.2192	136.2192	136.2450	136.2450	0.019	0.0000	0.0000	0
2015/10/16	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R211	05/11/2015	134.99	Call	Bond Future	1,229.1600	1.2292	1,254.9800	1.2550	2.101	0	0	0
2015/10/16	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R211	05/11/2015	135.00	Call	Bond Future	1,219.1600	1.2192	1,244.9800	1.2450	2.118	0	0	0
2015/10/16	R211	05/11/2015	135.01	Call	Bond Future	1,209.1600	1.2092	1,234.9800	1.2350	2.135	0	0	0
2015/10/16	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R211	04/02/2016			Bond Future	136.7891	136.7891	136.8143	136.8143	0.018	0.0000	0.0000	1,120
2015/10/16	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R211	04/02/2016	138.99	Put	Bond Future	2,200.9100	2.2009	2,175.6900	2.1757	(1.146)	0	0	0
2015/10/16	R211	04/02/2016	139.01	Put	Bond Future	2,220.9100	2.2209	2,195.6900	2.1957	(1.136)	0	0	0
2015/10/16	R211	04/02/2016	139.00	Put	Bond Future	2,210.9100	2.2109	2,185.6900	2.1857	(1.141)	0	0	0
2015/10/16	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R212	05/11/2015			Bond Future	142.0218	142.0218	142.0509	142.0509	0.020	0.0000	0.0000	928
2015/10/16	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R212	05/11/2015	145.99	Put	Bond Future	3,968.2200	3.9682	3,939.1400	3.9391	(0.733)	0	0	0
2015/10/16	R212	05/11/2015	146.01	Put	Bond Future	3,988.2200	3.9882	3,959.1400	3.9591	(0.729)	0	0	0
2015/10/16	R212	05/11/2015	146.00	Put	Bond Future	3,978.2200	3.9782	3,949.1400	3.9491	(0.731)	0	0	0
2015/10/16	R212	04/02/2016			Bond Future	142.5228	142.5228	142.5513	142.5513	0.020	0.0000	0.0000	0
2015/10/16	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R212	04/02/2016	145.99	Put	Bond Future	3,467.2200	3.4672	3,438.6900	3.4387	(0.823)	0	0	0
2015/10/16	R212	04/02/2016	146.01	Put	Bond Future	3,487.2200	3.4872	3,458.6900	3.4587	(0.818)	0	0	0
2015/10/16	R212	04/02/2016	146.00	Put	Bond Future	3,477.2200	3.4772	3,448.6900	3.4487	(0.820)	0	0	0
2015/10/16	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R213	05/11/2015	7.76	Call	Bond Future	4.1200	0.0041	2.8400	0.0028	(31.068)	0	0	0
2015/10/16	R213	05/11/2015			Bond Future	8.6040	87.8489	8.6184	87.7392	0.168	0.0000	0.0000	21,426
2015/10/16	R213	05/11/2015	7.74	Call	Bond Future	3.3700	0.0034	2.3000	0.0023	(31.751)	0	0	0
2015/10/16	R213	05/11/2015	7.75	Call	Bond Future	3.7200	0.0037	2.5500	0.0026	(31.452)	0	0	0
2015/10/16	R213	05/11/2015	7.74	Put	Bond Future	6,941.4900	6.9415	7,050.1600	7.0502	1.566	0	0	0
2015/10/16	R213	05/11/2015	7.76	Put	Bond Future	6,773.0100	6.7730	6,881.4700	6.8815	1.601	0	0	0
2015/10/16	R213	05/11/2015	7.75	Put	Bond Future	6,857.1700	6.8572	6,965.7400	6.9657	1.583	0	0	0
2015/10/16	R213	04/02/2016			Bond Future	8.6608	89.3016	8.6757	89.1894	0.173	0.0000	0.0000	700
2015/10/16	R213	04/02/2016	8.75	Call	Bond Future	2,722.2700	2.7223	2,649.5500	2.6495	(2.671)	0	0	0
2015/10/16	R213	04/02/2016	8.74	Put	Bond Future	2,090.8300	2.0908	2,130.8400	2.1308	1.914	0	0	0
2015/10/16	R213	04/02/2016	8.76	Put	Bond Future	2,022.8300	2.0228	2,061.7500	2.0618	1.924	0	0	0
2015/10/16	R213	04/02/2016	8.75	Put	Bond Future	2,056.6300	2.0566	2,096.0900	2.0961	1.919	0	0	0
2015/10/16	R213	04/02/2016	8.76	Call	Bond Future	2,762.6200	2.7626	2,689.3600	2.6894	(2.652)	0	0	0
2015/10/16	R213	04/02/2016	8.74	Call	Bond Future	2,682.2300	2.6822	2,610.0600	2.6101	(2.691)	0	0	0
2015/10/16	R213	05/05/2016	8.76	Put	Bond Future	2,990.1100	2.9901	3,035.4000	3.0354	1.515	0	0	0
2015/10/16	R213	05/05/2016	8.74	Put	Bond Future	3,061.8400	3.0618	3,107.9700	3.1080	1.507	0	0	0
2015/10/16	R213	05/05/2016			Bond Future	8.7017	87.3295	8.7172	87.2147	0.178	0.0000	0.0000	0
2015/10/16	R213	05/05/2016	8.75	Put	Bond Future	3,025.8200	3.0258	3,071.5300	3.0715	1.511	0	0	0

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2015/10/16	R213	05/05/2016	8.74	Call	Bond Future	3,344.9600	3.3450	3,276.3000	3.2763	(2.053)	0	0	0
2015/10/16	R213	05/05/2016	8.75	Call	Bond Future	3,382.6900	3.3827	3,313.6100	3.3136	(2.042)	0	0	0
2015/10/16	R213	05/05/2016	8.76	Call	Bond Future	3,420.6400	3.4206	3,351.1400	3.3511	(2.032)	0	0	0
2015/10/16	R214	05/11/2015			Bond Future	8.7523	78.4696	8.7719	78.3091	0.223	0.0000	0.0000	16,945
2015/10/16	R214	05/11/2015	7.99	Put	Bond Future	6,720.2000	6.7202	6,877.5600	6.8776	2.342	0	0	0
2015/10/16	R214	05/11/2015	8.00	Put	Bond Future	6,627.1700	6.6272	6,784.2700	6.7843	2.371	0	0	0
2015/10/16	R214	05/11/2015	8.01	Put	Bond Future	6,534.4100	6.5344	6,691.2400	6.6912	2.400	0	0	0
2015/10/16	R214	05/11/2015	7.99	Call	Bond Future	9.9000	0.0099	6.8000	0.0068	(31.313)	0	0	0
2015/10/16	R214	05/11/2015	8.00	Call	Bond Future	10.8500	0.0108	7.4900	0.0075	(30.968)	0	0	0
2015/10/16	R214	05/11/2015	8.01	Call	Bond Future	11.9000	0.0119	8.2700	0.0083	(30.504)	0	0	0
2015/10/16	R214	04/02/2016			Bond Future	8.8025	79.7672	8.8226	79.6035	0.229	0.0000	0.0000	4,620
2015/10/16	R214	04/02/2016	7.99	Put	Bond Future	7,609.9100	7.6099	7,742.0600	7.7421	1.737	0	0	0
2015/10/16	R214	04/02/2016	8.00	Call	Bond Future	515.9000	0.5159	483.7600	0.4838	(6.230)	0	0	0
2015/10/16	R214	04/02/2016	8.01	Call	Bond Future	529.6200	0.5296	496.8500	0.4969	(6.187)	0	0	0
2015/10/16	R214	04/02/2016	7.99	Call	Bond Future	502.9700	0.5030	471.4400	0.4714	(6.269)	0	0	0
2015/10/16	R214	04/02/2016	8.01	Put	Bond Future	7,449.2300	7.4492	7,580.1400	7.5801	1.757	0	0	0
2015/10/16	R214	04/02/2016	8.00	Put	Bond Future	7,529.0900	7.5291	7,660.6300	7.6606	1.747	0	0	0
2015/10/16	R214	05/05/2016	9.01	Call	Bond Future	4,256.1600	4.2562	4,150.6400	4.1506	(2.479)	0	0	0
2015/10/16	R214	05/05/2016			Bond Future	8.8392	77.8803	8.8600	77.7132	0.234	0.0000	0.0000	0
2015/10/16	R214	05/05/2016	8.99	Call	Bond Future	4,169.3200	4.1693	4,064.9500	4.0650	(2.503)	0	0	0
2015/10/16	R214	05/05/2016	9.00	Call	Bond Future	4,212.4100	4.2124	4,107.4700	4.1075	(2.491)	0	0	0
2015/10/16	R214	05/05/2016	8.99	Put	Bond Future	2,966.2600	2.9663	3,029.0000	3.0290	2.115	0	0	0
2015/10/16	R214	05/05/2016	9.01	Put	Bond Future	2,895.8000	2.8958	2,957.3900	2.9574	2.127	0	0	0
2015/10/16	R214	05/05/2016	9.00	Put	Bond Future	2,930.6300	2.9306	2,992.8000	2.9928	2.121	0	0	0
2015/10/16	R248	05/11/2015	8.01	Put	Bond Future	9,176.8900	9.1769	9,383.0800	9.3831	2.247	0	0	0
2015/10/16	R248	05/11/2015			Bond Future	8.8127	101.0265	8.8322	100.8203	0.221	0.0000	0.0000	48,520
2015/10/16	R248	05/11/2015	8.00	Put	Bond Future	9,300.3500	9.3003	9,506.5400	9.5065	2.217	0	0	0
2015/10/16	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R248	05/11/2015	7.99	Put	Bond Future	9,424.0600	9.4241	9,630.2500	9.6302	2.188	0	0	0
2015/10/16	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R248	04/02/2016			Bond Future	8.8643	102.6971	8.8845	102.4867	0.227	0.0000	0.0000	3,750
2015/10/16	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R248	04/02/2016	8.99	Call	Bond Future	1,300.7500	1.3007	1,090.3700	1.0904	(16.174)	0	0	0
2015/10/16	R248	04/02/2016	9.00	Call	Bond Future	1,402.9600	1.4030	1,192.5800	1.1926	(14.995)	0	0	0
2015/10/16	R248	04/02/2016	9.01	Call	Bond Future	1,504.9800	1.5050	1,294.6000	1.2946	(13.979)	0	0	0
2015/10/16	R248	05/05/2016			Bond Future	8.9025	100.0746	8.9232	99.8597	0.233	0.0000	0.0000	0
2015/10/16	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R248	05/05/2016	8.99	Call	Bond Future	901.5200	0.9015	686.5700	0.6866	(23.843)	0	0	0
2015/10/16	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/16	R248	05/05/2016	9.00	Call	Bond Future	1,003.6100	1.0036	788.6600	0.7887	(21.418)	0	0	0
2015/10/16	R248	05/05/2016	9.01	Call	Bond Future	1,105.5100	1.1055	890.5600	0.8906	(19.444)	0	0	0



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<b>Total</b>												<b>536687</b>
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