



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/10/2015 TO 19/10/2015

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
2015/10/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	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
2015/10/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2025	05/11/2015			Bond Future	123.8369	123.8369	123.8619	123.8619	0.020	0.0000	0.0000	612
2015/10/19	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2025	05/11/2015	123.01	Call	Bond Future	826.9200	0.8269	851.8900	0.8519	3.020	0	0	0
2015/10/19	2025	05/11/2015	122.99	Call	Bond Future	846.9200	0.8469	871.8900	0.8719	2.948	0	0	0
2015/10/19	2025	05/11/2015	123.00	Call	Bond Future	836.9200	0.8369	861.8900	0.8619	2.984	0	0	0
2015/10/19	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2025	04/02/2016	126.01	Put	Bond Future	1,336.2100	1.3362	1,312.0900	1.3121	(1.805)	0	0	0
2015/10/19	2025	04/02/2016			Bond Future	124.6738	124.6738	124.6979	124.6979	0.019	0.0000	0.0000	0
2015/10/19	2025	04/02/2016	126.00	Put	Bond Future	1,326.2100	1.3262	1,302.0900	1.3021	(1.819)	0	0	0
2015/10/19	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2025	04/02/2016	125.99	Put	Bond Future	1,316.2100	1.3162	1,292.0900	1.2921	(1.833)	0	0	0
2015/10/19	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2030	05/11/2015			Bond Future	8.5732	97.5371	8.6229	97.1472	0.580	0.0000	0.0000	9,973
2015/10/19	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2030	05/11/2015	8.49	Put	Bond Future	657.1200	0.6571	1,047.0400	1.0470	59.338	0	0	0
2015/10/19	2030	05/11/2015	8.51	Put	Bond Future	498.4900	0.4985	888.4100	0.8884	78.220	0	0	0
2015/10/19	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2030	05/11/2015	8.50	Put	Bond Future	577.7600	0.5778	967.6800	0.9677	67.488	0	0	0
2015/10/19	2030	04/02/2016	8.75	Call	Bond Future	930.4200	0.9304	533.1800	0.5332	(42.695)	0	0	0
2015/10/19	2030	04/02/2016			Bond Future	8.6290	95.1426	8.6805	94.7454	0.596	0.0000	0.0000	400
2015/10/19	2030	04/02/2016	8.76	Call	Bond Future	1,006.7600	1.0068	609.5200	0.6095	(39.457)	0	0	0
2015/10/19	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2030	04/02/2016	8.74	Call	Bond Future	853.9800	0.8540	456.7400	0.4567	(46.516)	0	0	0
2015/10/19	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2032	05/11/2015			Bond Future	8.6480	97.4564	8.7027	96.9951	0.633	0.0000	0.0000	2,982
2015/10/19	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2032	05/11/2015	7.99	Put	Bond Future	5,806.6300	5.8066	6,267.9800	6.2680	7.945	0	0	0
2015/10/19	2032	05/11/2015	8.01	Put	Bond Future	5,622.7900	5.6228	6,084.1400	6.0841	8.205	0	0	0
2015/10/19	2032	05/11/2015	8.00	Put	Bond Future	5,714.6500	5.7147	6,176.0000	6.1760	8.073	0	0	0
2015/10/19	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2032	04/02/2016			Bond Future	8.7032	99.0672	8.7597	98.5972	0.650	0.0000	0.0000	0
2015/10/19	2032	04/02/2016	8.69	Put	Bond Future	110.1400	0.1101	580.1200	0.5801	426.711	0	0	0
2015/10/19	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	413.1800	0.4132	100.000	0	0	0

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2015/10/19	2032	04/02/2016	8.70	Put	Bond Future	26.6200	0.0266	496.6000	0.4966	1765.515	0	0	0
2015/10/19	2032	04/02/2016	8.71	Call	Bond Future	56.8000	0.0568	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2032	05/05/2016			Bond Future	8.7475	96.6581	8.8059	96.1786	0.668	0.0000	0.0000	0
2015/10/19	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2032	05/05/2016	9.01	Call	Bond Future	2,127.8400	2.1278	1,648.3900	1.6484	(22.532)	0	0	0
2015/10/19	2032	05/05/2016	8.99	Call	Bond Future	1,968.1400	1.9681	1,488.6900	1.4887	(24.361)	0	0	0
2015/10/19	2032	05/05/2016	9.00	Call	Bond Future	2,048.0400	2.0480	1,568.5900	1.5686	(23.410)	0	0	0
2015/10/19	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2033	05/11/2015			Bond Future	102.7235	102.7235	102.7448	102.7448	0.021	0.0000	0.0000	0
2015/10/19	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2033	05/11/2015	102.40	Call	Bond Future	323.5200	0.3235	344.7600	0.3448	6.565	0	0	0
2015/10/19	2033	05/11/2015	102.41	Call	Bond Future	313.5200	0.3135	334.7600	0.3348	6.775	0	0	0
2015/10/19	2033	05/11/2015	102.39	Call	Bond Future	333.5200	0.3335	354.7600	0.3548	6.368	0	0	0
2015/10/19	2033	04/02/2016	102.40	Call	Bond Future	2,029.8400	2.0298	2,050.3100	2.0503	1.008	0	0	0
2015/10/19	2033	04/02/2016			Bond Future	104.4298	104.4298	104.4503	104.4503	0.020	0.0000	0.0000	0
2015/10/19	2033	04/02/2016	102.41	Call	Bond Future	2,019.8400	2.0198	2,040.3100	2.0403	1.013	0	0	0
2015/10/19	2033	04/02/2016	102.39	Call	Bond Future	2,039.8400	2.0398	2,060.3100	2.0603	1.004	0	0	0
2015/10/19	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2033	05/05/2016			Bond Future	105.2923	105.2923	105.3120	105.3120	0.019	0.0000	0.0000	0
2015/10/19	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2033	05/05/2016	102.40	Call	Bond Future	2,892.3200	2.8923	2,912.0400	2.9120	0.682	0	0	0
2015/10/19	2033	05/05/2016	102.41	Call	Bond Future	2,882.3200	2.8823	2,902.0400	2.9020	0.684	0	0	0
2015/10/19	2033	05/05/2016	102.39	Call	Bond Future	2,902.3200	2.9023	2,922.0400	2.9220	0.679	0	0	0
2015/10/19	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2037	05/11/2015	7.99	Put	Bond Future	8,059.7600	8.0598	8,614.4400	8.6144	6.882	0	0	0
2015/10/19	2037	05/11/2015	8.01	Put	Bond Future	7,849.1700	7.8492	8,403.8500	8.4038	7.067	0	0	0
2015/10/19	2037	05/11/2015			Bond Future	8.8026	99.4483	8.8624	98.8936	0.679	0.0000	0.0000	49,825
2015/10/19	2037	05/11/2015	8.00	Put	Bond Future	7,954.3800	7.9544	8,509.0600	8.5091	6.973	0	0	0
2015/10/19	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2037	04/02/2016	8.75	Put	Bond Future	987.8000	0.9878	1,552.5600	1.5526	57.174	0	0	0
2015/10/19	2037	04/02/2016			Bond Future	8.8564	96.8350	8.9180	96.2702	0.696	0.0000	0.0000	370
2015/10/19	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2037	04/02/2016	8.74	Put	Bond Future	1,081.4200	1.0814	1,646.1800	1.6462	52.224	0	0	0
2015/10/19	2037	04/02/2016	8.76	Put	Bond Future	894.3100	0.8943	1,459.0700	1.4591	63.150	0	0	0

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2015/10/19	2037	05/05/2016	8.99	Call	Bond Future	802.1500	0.8022	226.1900	0.2262	(71.802)	0	0	0
2015/10/19	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2037	05/05/2016			Bond Future	8.9014	98.5445	8.9649	97.9686	0.713	0.0000	0.0000	0
2015/10/19	2037	05/05/2016	9.00	Call	Bond Future	892.0300	0.8920	316.0700	0.3161	(64.567)	0	0	0
2015/10/19	2037	05/05/2016	9.01	Call	Bond Future	981.7800	0.9818	405.8200	0.4058	(58.665)	0	0	0
2015/10/19	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2038	05/11/2015			Bond Future	127.6608	127.6608	127.6873	127.6873	0.021	0.0000	0.0000	8,054
2015/10/19	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2038	05/11/2015	133.99	Put	Bond Future	6,329.2500	6.3292	6,302.6900	6.3027	(0.420)	0	0	0
2015/10/19	2038	05/11/2015	134.01	Put	Bond Future	6,349.2500	6.3492	6,322.6900	6.3227	(0.418)	0	0	0
2015/10/19	2038	05/11/2015	134.00	Put	Bond Future	6,339.2500	6.3392	6,312.6900	6.3127	(0.419)	0	0	0
2015/10/19	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2038	04/02/2016			Bond Future	128.4086	128.4086	128.4343	128.4343	0.020	0.0000	0.0000	0
2015/10/19	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2038	04/02/2016	130.99	Put	Bond Future	2,581.4000	2.5814	2,555.6800	2.5557	(0.996)	0	0	0
2015/10/19	2038	04/02/2016	131.01	Put	Bond Future	2,601.4000	2.6014	2,575.6800	2.5757	(0.989)	0	0	0
2015/10/19	2038	04/02/2016	131.00	Put	Bond Future	2,591.4000	2.5914	2,565.6800	2.5657	(0.993)	0	0	0
2015/10/19	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2044	05/11/2015			Bond Future	8.8419	101.4530	8.9168	100.6909	0.847	0.0000	0.0000	17,516
2015/10/19	2044	05/11/2015	8.24	Put	Bond Future	6,505.9800	6.5060	7,268.0700	7.2681	11.714	0	0	0
2015/10/19	2044	05/11/2015	8.26	Put	Bond Future	6,278.4200	6.2784	7,040.5100	7.0405	12.138	0	0	0
2015/10/19	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2044	05/11/2015	8.25	Put	Bond Future	6,392.0900	6.3921	7,154.1800	7.1542	11.922	0	0	0
2015/10/19	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2044	04/02/2016			Bond Future	8.8927	98.7477	8.9698	97.9720	0.867	0.0000	0.0000	0
2015/10/19	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2044	04/02/2016	9.01	Call	Bond Future	1,176.3500	1.1764	400.6300	0.4006	(65.943)	0	0	0
2015/10/19	2044	04/02/2016	8.99	Call	Bond Future	977.4300	0.9774	201.7100	0.2017	(79.363)	0	0	0
2015/10/19	2044	04/02/2016	9.00	Call	Bond Future	1,076.9800	1.0770	301.2600	0.3013	(72.027)	0	0	0
2015/10/19	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	243.0500	0.2430	100.000	0	0	0
2015/10/19	2044	05/05/2016			Bond Future	8.9352	100.4910	9.0145	99.7005	0.887	0.0000	0.0000	0
2015/10/19	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	44.4900	0.0445	100.000	0	0	0
2015/10/19	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	143.6800	0.1437	100.000	0	0	0
2015/10/19	2044	05/05/2016	9.01	Call	Bond Future	746.0600	0.7461	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	2044	05/05/2016	8.99	Call	Bond Future	547.5000	0.5475	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	2044	05/05/2016	9.00	Call	Bond Future	646.8700	0.6469	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2046	05/11/2015			Bond Future	127.6830	127.6830	127.7097	127.7097	0.021	0.0000	0.0000	6,943
2015/10/19	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
2015/10/19	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2046	05/11/2015	132.99	Put	Bond Future	5,307.0200	5.3070	5,280.3200	5.2803	(0.503)	0	0	0
2015/10/19	2046	05/11/2015	133.01	Put	Bond Future	5,327.0200	5.3270	5,300.3200	5.3003	(0.501)	0	0	0
2015/10/19	2046	05/11/2015	133.00	Put	Bond Future	5,317.0200	5.3170	5,290.3200	5.2903	(0.502)	0	0	0
2015/10/19	2046	04/02/2016	127.99	Call	Bond Future	1,813.7700	1.8138	1,839.7500	1.8397	1.432	0	0	0
2015/10/19	2046	04/02/2016			Bond Future	129.8038	129.8038	129.8298	129.8298	0.020	0.0000	0.0000	0
2015/10/19	2046	04/02/2016	128.00	Call	Bond Future	1,803.7700	1.8038	1,829.7500	1.8297	1.440	0	0	0
2015/10/19	2046	04/02/2016	128.01	Call	Bond Future	1,793.7700	1.7938	1,819.7500	1.8197	1.448	0	0	0
2015/10/19	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2050	05/11/2015			Bond Future	135.9697	135.9697	135.9982	135.9982	0.021	0.0000	0.0000	5,431
2015/10/19	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2050	05/11/2015	144.99	Put	Bond Future	9,020.3400	9.0203	8,991.7600	8.9918	(0.317)	0	0	0
2015/10/19	2050	05/11/2015	145.01	Put	Bond Future	9,040.3400	9.0403	9,011.7600	9.0118	(0.316)	0	0	0
2015/10/19	2050	05/11/2015	145.00	Put	Bond Future	9,030.3400	9.0303	9,001.7600	9.0018	(0.316)	0	0	0
2015/10/19	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2050	04/02/2016			Bond Future	136.6997	136.6997	136.7271	136.7271	0.020	0.0000	0.0000	0
2015/10/19	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2050	04/02/2016	137.99	Put	Bond Future	1,290.3300	1.2903	1,262.8900	1.2629	(2.127)	0	0	0
2015/10/19	2050	04/02/2016	138.01	Put	Bond Future	1,310.3300	1.3103	1,282.8900	1.2829	(2.094)	0	0	0
2015/10/19	2050	04/02/2016	138.00	Put	Bond Future	1,300.3300	1.3003	1,272.8900	1.2729	(2.110)	0	0	0
2015/10/19	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	AL37	05/11/2015			Index Future	470.3910	470.3910	469.5330	469.5330	(0.182)	0.0000	0.0000	3
2015/10/19	AL37	04/02/2016			Index Future	478.1660	478.1660	477.2860	477.2860	(0.184)	0.0000	0.0000	0
2015/10/19	AL7T	05/11/2015			Index Future	555.8980	555.8980	554.0600	554.0600	(0.331)	0.0000	0.0000	1
2015/10/19	AL7T	04/02/2016			Index Future	565.0860	565.0860	563.2080	563.2080	(0.332)	0.0000	0.0000	0
2015/10/19	ALBI	05/11/2015			Index Future	507.9270	507.9270	505.8690	505.8690	(0.405)	0.0000	0.0000	459
2015/10/19	ALBI	04/02/2016			Index Future	516.3220	516.3220	514.2220	514.2220	(0.407)	0.0000	0.0000	146
2015/10/19	ALBI	05/05/2016			Index Future	525.4270	525.4270	523.2790	523.2790	(0.409)	0.0000	0.0000	0
2015/10/19	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
2015/10/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	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
2015/10/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/19	EL28	05/11/2015	126.99	Put	Bond Future	444.9500	0.4449	281.3600	0.2814	(36.766)	0	0	0
2015/10/19	EL28	05/11/2015			Bond Future	126.5450	126.5450	126.7086	126.7086	0.129	0.0000	0.0000	0
2015/10/19	EL28	05/11/2015	127.01	Put	Bond Future	464.9500	0.4649	301.3600	0.3014	(35.184)	0	0	0
2015/10/19	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	EL28	05/11/2015	127.00	Put	Bond Future	454.9500	0.4549	291.3600	0.2914	(35.958)	0	0	0
2015/10/19	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	EL28	04/02/2016	128.99	Put	Bond Future	342.8000	0.3428	177.8500	0.1779	(48.118)	0	0	0
2015/10/19	EL28	04/02/2016			Bond Future	128.6472	128.6472	128.8122	128.8122	0.128	0.0000	0.0000	0
2015/10/19	EL28	04/02/2016	129.01	Put	Bond Future	362.8000	0.3628	197.8500	0.1979	(45.466)	0	0	0
2015/10/19	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	EL28	04/02/2016	129.00	Put	Bond Future	352.8000	0.3528	187.8500	0.1879	(46.755)	0	0	0
2015/10/19	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	ES33	05/11/2015	9.00	Put	Bond Future	5,036.7700	5.0368	5,466.1900	5.4662	8.526	0	0	0
2015/10/19	ES33	05/11/2015			Bond Future	9.6642	82.8966	9.7237	82.4672	0.615	0.0000	0.0000	6,561
2015/10/19	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	ES33	05/11/2015	8.99	Put	Bond Future	5,116.1000	5.1161	5,545.5200	5.5455	8.394	0	0	0
2015/10/19	ES33	05/11/2015	9.01	Put	Bond Future	4,957.5400	4.9575	5,386.9600	5.3870	8.662	0	0	0
2015/10/19	ES33	04/02/2016	10.01	Call	Bond Future	1,831.2800	1.8313	1,393.9200	1.3939	(23.883)	0	0	0

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2015/10/19	ES33	04/02/2016			Bond Future	9.7490		84.2668	9.8106	83.8294	0.631	0.0000	0.0000	0
2015/10/19	ES33	04/02/2016	9.99	Call	Bond Future	1,693.1500		1.6931	1,255.7900	1.2558	(25.831)	0	0	0
2015/10/19	ES33	04/02/2016	10.00	Call	Bond Future	1,762.2600		1.7623	1,324.9000	1.3249	(24.818)	0	0	0
2015/10/19	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	ES33	05/05/2016	10.01	Call	Bond Future	1,309.9200		1.3099	863.8500	0.8639	(34.053)	0	0	0
2015/10/19	ES33	05/05/2016			Bond Future	9.8217		81.9632	9.8853	81.5171	0.647	0.0000	0.0000	0
2015/10/19	ES33	05/05/2016	9.99	Call	Bond Future	1,172.2800		1.1723	726.2100	0.7262	(38.051)	0	0	0
2015/10/19	ES33	05/05/2016	10.00	Call	Bond Future	1,241.1500		1.2411	795.0800	0.7951	(35.940)	0	0	0
2015/10/19	ES33	05/05/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	ES33	05/05/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	ES33	05/05/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	GOVI	05/11/2015			GOVI	504.0150		504.0150	502.2060	502.2060	(0.359)	0.0000	0.0000	453
2015/10/19	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	GOVI	05/11/2015	529.99	Put	GOVI	259,750.0000		25.9750	277,840.0000	27.7840	6.964	0	0	0
2015/10/19	GOVI	05/11/2015	530.01	Put	GOVI	259,950.0000		25.9950	278,040.0000	27.8040	6.959	0	0	0
2015/10/19	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	GOVI	05/11/2015	530.00	Put	GOVI	259,850.0000		25.9850	277,940.0000	27.7940	6.962	0	0	0
2015/10/19	GOVI	04/02/2016	512.01	Call	GOVI	3,360.0000		0.3360	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	GOVI	04/02/2016			GOVI	512.3460		512.3460	510.4990	510.4990	(0.360)	0.0000	0.0000	26
2015/10/19	GOVI	04/02/2016	511.99	Call	GOVI	3,560.0000		0.3560	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	GOVI	04/02/2016	512.00	Call	GOVI	3,460.0000		0.3460	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	GOVI	04/02/2016	511.99	Put	GOVI	0.0000		0.0000	14,910.0000	1.4910	100.000	0	0	0
2015/10/19	GOVI	04/02/2016	512.01	Put	GOVI	0.0000		0.0000	15,110.0000	1.5110	100.000	0	0	0
2015/10/19	GOVI	04/02/2016	512.00	Put	GOVI	0.0000		0.0000	15,010.0000	1.5010	100.000	0	0	0
2015/10/19	GOVI	05/05/2016	518.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	GOVI	05/05/2016			GOVI	521.3810		521.3810	519.4900	519.4900	(0.363)	0.0000	0.0000	0
2015/10/19	GOVI	05/05/2016	518.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	GOVI	05/05/2016	518.01	Call	GOVI	33,710.0000		3.3710	14,800.0000	1.4800	(56.096)	0	0	0
2015/10/19	GOVI	05/05/2016	517.99	Call	GOVI	33,910.0000		3.3910	15,000.0000	1.5000	(55.765)	0	0	0
2015/10/19	GOVI	05/05/2016	518.00	Call	GOVI	33,810.0000		3.3810	14,900.0000	1.4900	(55.930)	0	0	0
2015/10/19	GOVI	05/05/2016	517.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/19	IGOV	05/11/2015			Index Future	233.7060		233.7060	234.0190	234.0190	0.134	0.0000	0.0000	971
2015/10/19	IGOV	04/02/2016			Index Future	237.5880		237.5880	237.9020	237.9020	0.132	0.0000	0.0000	82
2015/10/19	IGOV	05/05/2016			Index Future	241.7970		241.7970	242.1110	242.1110	0.130	0.0000	0.0000	0
2015/10/19	ILBI	05/11/2015			Index Future	634.0570		634.0570	634.6600	634.6600	0.095	0.0000	0.0000	0
2015/10/19	ILBI	04/02/2016			Index Future	644.8450		644.8450	645.4530	645.4530	0.094	0.0000	0.0000	161
2015/10/19	IS01	19/12/2016			Interest Rate Swap	99.6432		99.6432	99.6642	99.6642	0.021	0.0000	0.0000	0
2015/10/19	IS02	18/12/2017			Interest Rate Swap	99.4181		99.4181	99.4767	99.4767	0.059	0.0000	0.0000	0

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2015/10/19	IS05	17/12/2020			Interest Rate Swap	98.1143	98.1143	98.3065	98.3065	0.196	0.0000	0.0000	0
2015/10/19	IS10	17/12/2025			Interest Rate Swap	99.2362	99.2362	99.5705	99.5705	0.337	0.0000	0.0000	0
2015/10/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/19	JBAF	21/10/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/19	JBAF	18/11/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/19	JBAF	15/12/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/10/19	JBAF	20/01/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/10/19	JBAF	17/02/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	2,000
2015/10/19	JBAF	16/03/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/10/19	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/10/19	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/10/19	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/10/19	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/10/19	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/19	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/19	R023	05/11/2015			Bond Future	7.9499	100.4105	7.9997	100.1407	0.626	0.0000	0.0000	14,015
2015/10/19	R023	05/11/2015	7.99	Put	Bond Future	565.4400	0.5654	642.0600	0.6421	13.551	0	0	0
2015/10/19	R023	05/11/2015	8.01	Put	Bond Future	518.5200	0.5185	588.2200	0.5882	13.442	0	0	0
2015/10/19	R023	05/11/2015	7.99	Call	Bond Future	782.7700	0.7828	589.6400	0.5896	(24.673)	0	0	0
2015/10/19	R023	05/11/2015	8.00	Put	Bond Future	541.6300	0.5416	614.7600	0.6148	13.502	0	0	0
2015/10/19	R023	05/11/2015	8.00	Call	Bond Future	813.0500	0.8131	616.4300	0.6164	(24.183)	0	0	0
2015/10/19	R023	05/11/2015	8.01	Call	Bond Future	844.0000	0.8440	643.9500	0.6439	(23.703)	0	0	0
2015/10/19	R023	04/02/2016	8.01	Put	Bond Future	1,496.9900	1.4970	1,616.7100	1.6167	7.997	0	0	0
2015/10/19	R023	04/02/2016			Bond Future	8.0120	102.0701	8.0644	101.7949	0.654	0.0000	0.0000	1,050
2015/10/19	R023	04/02/2016	8.00	Put	Bond Future	1,523.2400	1.5232	1,644.5300	1.6445	7.963	0	0	0
2015/10/19	R023	04/02/2016	8.01	Call	Bond Future	1,486.4600	1.4865	1,331.0000	1.3310	(10.458)	0	0	0
2015/10/19	R023	04/02/2016	7.99	Call	Bond Future	1,433.9100	1.4339	1,281.6100	1.2816	(10.621)	0	0	0
2015/10/19	R023	04/02/2016	8.00	Call	Bond Future	1,460.0500	1.4600	1,306.1600	1.3062	(10.540)	0	0	0
2015/10/19	R023	04/02/2016	7.99	Put	Bond Future	1,549.8000	1.5498	1,672.6800	1.6727	7.929	0	0	0
2015/10/19	R023	05/05/2016			Bond Future	8.0498	99.9425	8.1049	99.6612	0.684	0.0000	0.0000	0
2015/10/19	R023	05/05/2016	8.24	Put	Bond Future	1,611.7300	1.6117	1,716.4300	1.7164	6.496	0	0	0
2015/10/19	R023	05/05/2016	8.26	Put	Bond Future	1,570.1300	1.5701	1,672.7200	1.6727	6.534	0	0	0
2015/10/19	R023	05/05/2016	8.24	Call	Bond Future	2,578.7400	2.5787	2,402.1200	2.4021	(6.849)	0	0	0
2015/10/19	R023	05/05/2016	8.25	Put	Bond Future	1,590.6800	1.5907	1,694.3300	1.6943	6.516	0	0	0
2015/10/19	R023	05/05/2016	8.25	Call	Bond Future	2,608.1900	2.6082	2,430.5200	2.4305	(6.812)	0	0	0
2015/10/19	R023	05/05/2016	8.26	Call	Bond Future	2,638.1100	2.6381	2,459.3800	2.4594	(6.775)	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
2015/10/19	R186	05/11/2015	7.75	Put	Bond Future	3,344.5000	3.3445	3,718.6600	3.7187	11.187	0	0	0
2015/10/19	R186	05/11/2015	8.24	Call	Bond Future	1,454.8200	1.4548	1,116.4700	1.1165	(23.257)	0	0	0
2015/10/19	R186	05/11/2015	8.25	Put	Bond Future	648.0900	0.6481	744.6900	0.7447	14.905	0	0	8,650
2015/10/19	R186	05/11/2015	8.45	Call	Bond Future	2,669.5900	2.6696	2,256.4500	2.2565	(15.476)	0	0	200
2015/10/19	R186	05/11/2015	8.75	Call	Bond Future	4,779.0600	4.7791	4,338.6300	4.3386	(9.216)	0	0	0
2015/10/19	R186	05/11/2015	8.85	Put	Bond Future	15.3700	0.0154	14.1700	0.0142	(7.807)	0	0	2,283
2015/10/19	R186	05/11/2015			Bond Future	8.1429	121.0778	8.1978	120.6380	0.673	0.0000	0.0000	32,906
2015/10/19	R186	05/11/2015	8.00	Put	Bond Future	1,700.5000	1.7005	1,944.8500	1.9449	14.369	0	0	0
2015/10/19	R186	05/11/2015	9.00	Put	Bond Future	4.3500	0.0044	3.5600	0.0036	(18.161)	0	0	2,600
2015/10/19	R186	05/11/2015	8.22	Call	Bond Future	1,357.8100	1.3578	1,029.6700	1.0297	(24.167)	0	0	0
2015/10/19	R186	05/11/2015	8.24	Put	Bond Future	677.9300	0.6779	779.4400	0.7794	14.974	0	0	0
2015/10/19	R186	05/11/2015	8.35	Put	Bond Future	401.9400	0.4019	456.7500	0.4567	13.636	0	0	9,430
2015/10/19	R186	05/11/2015	8.26	Put	Bond Future	619.4200	0.6194	711.2300	0.7112	14.822	0	0	0
2015/10/19	R186	05/11/2015	8.50	Put	Bond Future	176.4500	0.1764	193.7400	0.1937	9.799	0	0	4,666
2015/10/19	R186	05/11/2015	8.55	Put	Bond Future	130.1600	0.1302	140.5700	0.1406	7.998	0	0	4,667
2015/10/19	R186	05/11/2015	7.73	Call	Bond Future	109.4200	0.1094	50.7800	0.0508	(53.592)	0	0	169
2015/10/19	R186	05/11/2015	7.86	Call	Bond Future	254.6800	0.2547	140.3600	0.1404	(44.888)	0	0	674
2015/10/19	R186	05/11/2015	8.35	Call	Bond Future	2,050.9100	2.0509	1,665.8600	1.6659	(18.775)	0	0	843
2015/10/19	R186	05/11/2015	8.00	Call	Bond Future	543.2600	0.5433	347.7500	0.3477	(35.988)	0	0	200
2015/10/19	R186	05/11/2015	8.45	Put	Bond Future	235.5500	0.2355	262.2700	0.2623	11.344	0	0	6,308
2015/10/19	R186	05/11/2015	8.75	Put	Bond Future	33.2000	0.0332	32.6300	0.0326	(1.717)	0	0	10,200
2015/10/19	R186	05/11/2015	8.85	Call	Bond Future	5,517.6300	5.5176	5,076.5700	5.0766	(7.994)	0	0	0
2015/10/19	R186	05/11/2015	9.00	Call	Bond Future	6,628.1500	6.6282	6,187.5000	6.1875	(6.648)	0	0	0
2015/10/19	R186	05/11/2015	7.73	Put	Bond Future	3,495.2000	3.4952	3,876.4200	3.8764	10.907	0	0	0
2015/10/19	R186	05/11/2015	7.75	Call	Bond Future	125.7400	0.1257	60.0400	0.0600	(52.251)	0	0	1,200
2015/10/19	R186	05/11/2015	7.86	Put	Bond Future	2,560.4100	2.5604	2,885.9500	2.8860	12.714	0	0	0
2015/10/19	R186	05/11/2015	8.25	Call	Bond Future	1,504.6300	1.5046	1,161.3700	1.1614	(22.814)	0	0	0
2015/10/19	R186	05/11/2015	8.22	Put	Bond Future	740.4400	0.7404	852.1600	0.8522	15.088	0	0	1,090
2015/10/19	R186	05/11/2015	8.26	Call	Bond Future	1,555.5400	1.5555	1,207.4900	1.2075	(22.375)	0	0	0
2015/10/19	R186	05/11/2015	8.50	Call	Bond Future	3,000.2900	3.0003	2,577.7200	2.5777	(14.084)	0	0	650
2015/10/19	R186	05/11/2015	8.55	Call	Bond Future	3,341.9900	3.3420	2,912.5400	2.9125	(12.850)	0	0	0
2015/10/19	R186	04/02/2016	7.50	Call	Bond Future	514.0100	0.5140	423.1900	0.4232	(17.669)	0	0	0
2015/10/19	R186	04/02/2016			Bond Future	8.1956	117.7815	8.2526	117.3333	0.696	0.0000	0.0000	6,227
2015/10/19	R186	04/02/2016	8.75	Call	Bond Future	5,061.8200	5.0618	4,694.5900	4.6946	(7.255)	0	0	0
2015/10/19	R186	04/02/2016	7.51	Call	Bond Future	528.0900	0.5281	435.3900	0.4354	(17.554)	0	0	0
2015/10/19	R186	04/02/2016	7.49	Call	Bond Future	500.7100	0.5007	411.6900	0.4117	(17.779)	0	0	0
2015/10/19	R186	04/02/2016	7.50	Put	Bond Future	6,171.9300	6.1719	6,529.3600	6.5294	5.791	0	0	0
2015/10/19	R186	04/02/2016	7.49	Put	Bond Future	6,242.6500	6.2426	6,601.8800	6.6019	5.754	0	0	0
2015/10/19	R186	04/02/2016	8.75	Put	Bond Future	804.1200	0.8041	885.1400	0.8851	10.076	0	0	6,700
2015/10/19	R186	04/02/2016	7.51	Put	Bond Future	6,102.0700	6.1021	6,457.6200	6.4576	5.827	0	0	0
2015/10/19	R186	05/05/2016			Bond Future	8.2340	119.8600	8.2935	119.4023	0.722	0.0000	0.0000	0
2015/10/19	R186	05/05/2016	8.34	Call	Bond Future	3,585.2200	3.5852	3,313.4000	3.3134	(7.582)	0	0	0
2015/10/19	R186	05/05/2016	8.35	Call	Bond Future	3,626.7600	3.6268	3,353.2000	3.3532	(7.543)	0	0	0
2015/10/19	R186	05/05/2016	8.33	Call	Bond Future	3,543.9300	3.5439	3,273.8600	3.2739	(7.621)	0	0	0
2015/10/19	R186	05/05/2016	8.35	Put	Bond Future	2,735.9000	2.7359	2,919.9900	2.9200	6.729	0	0	0
2015/10/19	R186	05/05/2016	7.56	Put	Bond Future	6,535.2100	6.5352	6,860.9200	6.8609	4.984	0	0	0
2015/10/19	R186	05/05/2016	8.34	Put	Bond Future	2,770.8100	2.7708	2,956.6400	2.9566	6.707	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
2015/10/19	R186	05/05/2016	7.56	Call	Bond Future	1,169.0000	1.1690	1,037.0600	1.0371	(11.287)	0	0	0
2015/10/19	R186	05/05/2016	8.33	Put	Bond Future	2,806.0300	2.8060	2,993.6100	2.9936	6.685	0	0	0
2015/10/19	R186	04/08/2016	8.51	Put	Bond Future	2,944.4700	2.9445	3,121.6000	3.1216	6.016	0	0	0
2015/10/19	R186	04/08/2016			Bond Future	8.2722	116.7187	8.3342	116.2503	0.750	0.0000	0.0000	0
2015/10/19	R186	04/08/2016	8.50	Put	Bond Future	2,975.6700	2.9757	3,154.2100	3.1542	6.000	0	0	0
2015/10/19	R186	04/08/2016	8.51	Call	Bond Future	4,725.1200	4.7251	4,433.8600	4.4339	(6.164)	0	0	0
2015/10/19	R186	04/08/2016	8.49	Call	Bond Future	4,639.8800	4.6399	4,351.4500	4.3514	(6.216)	0	0	0
2015/10/19	R186	04/08/2016	8.50	Call	Bond Future	4,682.2000	4.6822	4,392.3500	4.3924	(6.190)	0	0	0
2015/10/19	R186	04/08/2016	8.49	Put	Bond Future	3,007.5300	3.0075	3,187.4900	3.1875	5.984	0	0	0
2015/10/19	R197	05/11/2015	295.00	Call	Bond Future	83.8900	0.0839	935.8500	0.9358	1015.568	0	0	0
2015/10/19	R197	05/11/2015			Bond Future	295.0839	295.0839	295.9358	295.9358	0.289	0.0000	0.0000	927
2015/10/19	R197	05/11/2015	294.99	Call	Bond Future	93.8900	0.0939	945.8500	0.9458	907.402	0	0	0
2015/10/19	R197	05/11/2015	295.01	Call	Bond Future	73.8900	0.0739	925.8500	0.9258	1153.011	0	0	0
2015/10/19	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R197	04/02/2016			Bond Future	293.6315	293.6315	294.4945	294.4945	0.294	0.0000	0.0000	0
2015/10/19	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R197	04/02/2016	296.99	Put	Bond Future	3,358.5300	3.3585	2,495.4800	2.4955	(25.697)	0	0	0
2015/10/19	R197	04/02/2016	297.01	Put	Bond Future	3,378.5300	3.3785	2,515.4800	2.5155	(25.545)	0	0	0
2015/10/19	R197	04/02/2016	297.00	Put	Bond Future	3,368.5300	3.3685	2,505.4800	2.5055	(25.621)	0	0	0
2015/10/19	R202	05/11/2015			Bond Future	242.4060	242.4060	242.4557	242.4557	0.020	0.0000	0.0000	53,917
2015/10/19	R202	05/11/2015	245.99	Put	Bond Future	3,584.0200	3.5840	3,534.3300	3.5343	(1.386)	0	0	0
2015/10/19	R202	05/11/2015	246.01	Put	Bond Future	3,604.0200	3.6040	3,554.3300	3.5543	(1.379)	0	0	0
2015/10/19	R202	05/11/2015	246.00	Put	Bond Future	3,594.0200	3.5940	3,544.3300	3.5443	(1.383)	0	0	0
2015/10/19	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R202	04/02/2016			Bond Future	243.0578	243.0578	243.1058	243.1058	0.020	0.0000	0.0000	0
2015/10/19	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R202	04/02/2016	239.99	Call	Bond Future	3,067.8500	3.0679	3,115.7800	3.1158	1.562	0	0	0
2015/10/19	R202	04/02/2016	240.00	Call	Bond Future	3,057.8500	3.0579	3,105.7800	3.1058	1.567	0	0	0
2015/10/19	R202	04/02/2016	240.01	Call	Bond Future	3,047.8500	3.0479	3,095.7800	3.0958	1.573	0	0	0
2015/10/19	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R203	05/11/2015	6.00	Put	Bond Future	1,600.3000	1.6003	1,697.5900	1.6976	6.079	0	0	0
2015/10/19	R203	05/11/2015			Bond Future	6.9139	103.5333	6.9701	103.4360	0.812	0.0000	0.0000	15,930
2015/10/19	R203	05/11/2015	6.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	R203	05/11/2015	6.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	R203	05/11/2015	5.99	Put	Bond Future	1,617.9800	1.6180	1,715.2800	1.7153	6.014	0	0	0
2015/10/19	R203	05/11/2015	6.01	Put	Bond Future	1,582.6100	1.5826	1,679.9000	1.6799	6.147	0	0	0
2015/10/19	R203	04/02/2016	7.25	Put	Bond Future	99.2700	0.0993	123.6600	0.1237	24.569	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
2015/10/19	R203	04/02/2016	7.26	Put	Bond Future	95.7300	0.0957	119.4100	0.1194	24.736	0	0	0
2015/10/19	R203	04/02/2016			Bond Future	6.9558	105.2445	7.0221	105.1446	0.954	0.0000	0.0000	0
2015/10/19	R203	04/02/2016	7.26	Call	Bond Future	552.8700	0.5529	476.6300	0.4766	(13.790)	0	0	0
2015/10/19	R203	04/02/2016	7.24	Call	Bond Future	530.1000	0.5301	455.2800	0.4553	(14.114)	0	0	0
2015/10/19	R203	04/02/2016	7.25	Call	Bond Future	541.4300	0.5414	465.9000	0.4659	(13.950)	0	0	0
2015/10/19	R203	04/02/2016	7.24	Put	Bond Future	102.9300	0.1029	128.0300	0.1280	24.386	0	0	0
2015/10/19	R203	05/05/2016	7.25	Put	Bond Future	248.7500	0.2488	282.8600	0.2829	13.713	0	0	0
2015/10/19	R203	05/05/2016			Bond Future	6.9142	102.9319	6.9945	102.8290	1.162	0.0000	0.0000	0
2015/10/19	R203	05/05/2016	7.26	Call	Bond Future	687.0000	0.6870	617.6800	0.6177	(10.090)	0	0	0
2015/10/19	R203	05/05/2016	7.24	Call	Bond Future	669.7800	0.6698	601.3400	0.6013	(10.218)	0	0	0
2015/10/19	R203	05/05/2016	7.25	Call	Bond Future	678.3700	0.6784	609.4900	0.6095	(10.154)	0	0	0
2015/10/19	R203	05/05/2016	7.24	Put	Bond Future	252.9200	0.2529	287.4700	0.2875	13.660	0	0	0
2015/10/19	R203	05/05/2016	7.26	Put	Bond Future	244.6300	0.2446	278.3000	0.2783	13.764	0	0	0
2015/10/19	R204	05/11/2015			Bond Future	7.2905	105.0353	7.3459	104.8817	0.760	0.0000	0.0000	24,731
2015/10/19	R204	05/11/2015	6.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	R204	05/11/2015	6.24	Put	Bond Future	2,966.9700	2.9670	3,120.5200	3.1205	5.175	0	0	0
2015/10/19	R204	05/11/2015	6.26	Put	Bond Future	2,909.4900	2.9095	3,063.0400	3.0630	5.278	0	0	0
2015/10/19	R204	05/11/2015	6.25	Put	Bond Future	2,938.2300	2.9382	3,091.7800	3.0918	5.226	0	0	0
2015/10/19	R204	05/11/2015	6.26	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	R204	05/11/2015	6.24	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	R204	04/02/2016	7.50	Call	Bond Future	786.5500	0.7866	686.3900	0.6864	(12.734)	0	0	0
2015/10/19	R204	04/02/2016			Bond Future	7.3480	102.7351	7.4092	102.5780	0.833	0.0000	0.0000	0
2015/10/19	R204	04/02/2016	7.51	Call	Bond Future	802.3100	0.8023	701.0800	0.7011	(12.617)	0	0	0
2015/10/19	R204	04/02/2016	7.49	Put	Bond Future	406.7400	0.4067	464.7700	0.4648	14.267	0	0	0
2015/10/19	R204	04/02/2016	7.51	Put	Bond Future	387.1900	0.3872	443.0800	0.4431	14.435	0	0	0
2015/10/19	R204	04/02/2016	7.49	Call	Bond Future	770.7400	0.7707	671.6500	0.6717	(12.856)	0	0	0
2015/10/19	R204	04/02/2016	7.50	Put	Bond Future	396.9900	0.3970	453.9500	0.4540	14.348	0	0	0
2015/10/19	R204	05/05/2016	7.75	Call	Bond Future	1,384.2300	1.3842	1,273.1800	1.2732	(8.023)	0	0	0
2015/10/19	R204	05/05/2016			Bond Future	7.3679	104.5479	7.4362	104.3867	0.927	0.0000	0.0000	0
2015/10/19	R204	05/05/2016	7.76	Call	Bond Future	1,400.2000	1.4002	1,288.5400	1.2885	(7.975)	0	0	0
2015/10/19	R204	05/05/2016	7.74	Put	Bond Future	493.8900	0.4939	544.6700	0.5447	10.282	0	0	0
2015/10/19	R204	05/05/2016	7.76	Put	Bond Future	479.0100	0.4790	528.5700	0.5286	10.346	0	0	0
2015/10/19	R204	05/05/2016	7.74	Call	Bond Future	1,368.3500	1.3684	1,257.9100	1.2579	(8.071)	0	0	0
2015/10/19	R204	05/05/2016	7.75	Put	Bond Future	486.4000	0.4864	536.5700	0.5366	10.315	0	0	0
2015/10/19	R207	05/11/2015	7.76	Call	Bond Future	853.7700	0.8538	698.8800	0.6989	(18.142)	0	0	0
2015/10/19	R207	05/11/2015			Bond Future	7.5603	101.2147	7.6104	101.0394	0.662	0.0000	0.0000	40,851
2015/10/19	R207	05/11/2015	7.74	Call	Bond Future	802.2900	0.8023	650.4300	0.6504	(18.928)	0	0	0
2015/10/19	R207	05/11/2015	7.50	Call	Bond Future	315.2800	0.3153	217.4400	0.2174	(31.033)	0	0	19
2015/10/19	R207	05/11/2015	7.75	Call	Bond Future	827.8500	0.8278	674.4400	0.6744	(18.531)	0	0	0
2015/10/19	R207	05/11/2015	7.43	Call	Bond Future	222.5600	0.2226	143.7400	0.1437	(35.415)	0	0	53
2015/10/19	R207	05/11/2015	7.74	Put	Bond Future	174.8500	0.1748	198.2800	0.1983	13.400	0	0	0
2015/10/19	R207	05/11/2015	7.43	Put	Bond Future	680.7000	0.6807	777.1700	0.7772	14.172	0	0	0
2015/10/19	R207	05/11/2015	7.76	Put	Bond Future	156.7900	0.1568	177.1900	0.1772	13.011	0	0	0
2015/10/19	R207	05/11/2015	7.50	Put	Bond Future	527.0200	0.5270	604.4700	0.6045	14.696	0	0	0
2015/10/19	R207	05/11/2015	7.75	Put	Bond Future	165.6300	0.1656	187.5100	0.1875	13.210	0	0	0
2015/10/19	R207	04/02/2016	7.49	Put	Bond Future	1,049.9900	1.0500	1,146.7500	1.1467	9.215	0	0	0

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2015/10/19	R207	04/02/2016	7.27	Put	Bond Future	1,527.9600	1.5280	1,650.2500	1.6503	8.003	0	0	0
2015/10/19	R207	04/02/2016			Bond Future	7.6221	99.2462	7.6761	99.0670	0.709	0.0000	0.0000	0
2015/10/19	R207	04/02/2016	7.51	Put	Bond Future	1,011.9600	1.0120	1,106.3100	1.1063	9.323	0	0	0
2015/10/19	R207	04/02/2016	7.27	Call	Bond Future	351.1900	0.3512	294.2900	0.2943	(16.202)	0	0	43
2015/10/19	R207	04/02/2016	7.50	Call	Bond Future	624.7500	0.6248	541.1200	0.5411	(13.386)	0	0	19
2015/10/19	R207	04/02/2016	7.51	Call	Bond Future	639.1900	0.6392	554.3500	0.5544	(13.273)	0	0	0
2015/10/19	R207	04/02/2016	7.49	Call	Bond Future	610.5200	0.6105	528.0900	0.5281	(13.502)	0	0	0
2015/10/19	R207	04/02/2016	7.50	Put	Bond Future	1,030.8600	1.0309	1,126.4200	1.1264	9.270	0	0	0
2015/10/19	R207	05/05/2016	7.86	Put	Bond Future	893.3300	0.8933	962.3200	0.9623	7.723	0	0	0
2015/10/19	R207	05/05/2016			Bond Future	7.6610	100.9977	7.7196	100.8142	0.766	0.0000	0.0000	0
2015/10/19	R207	05/05/2016	7.85	Put	Bond Future	905.9400	0.9059	975.6800	0.9757	7.698	0	0	0
2015/10/19	R207	05/05/2016	7.56	Put	Bond Future	1,333.0900	1.3331	1,425.4600	1.4255	6.929	0	0	0
2015/10/19	R207	05/05/2016	7.84	Put	Bond Future	918.6800	0.9187	989.1700	0.9892	7.673	0	0	0
2015/10/19	R207	05/05/2016	7.56	Call	Bond Future	1,016.1600	1.0162	924.9500	0.9250	(8.976)	0	0	43
2015/10/19	R207	05/05/2016	7.85	Call	Bond Future	1,495.9500	1.4959	1,382.1100	1.3821	(7.610)	0	0	0
2015/10/19	R207	05/05/2016	7.86	Call	Bond Future	1,514.4300	1.5144	1,399.8400	1.3998	(7.567)	0	0	0
2015/10/19	R207	05/05/2016	7.84	Call	Bond Future	1,477.5800	1.4776	1,364.4900	1.3645	(7.654)	0	0	0
2015/10/19	R207	04/08/2016			Bond Future	7.6986	99.1742	7.7629	98.9851	0.836	0.0000	0.0000	0
2015/10/19	R207	04/08/2016	7.99	Put	Bond Future	957.0900	0.9571	1,026.7300	1.0267	7.276	0	0	0
2015/10/19	R207	04/08/2016	8.01	Put	Bond Future	935.0000	0.9350	1,003.4100	1.0034	7.317	0	0	0
2015/10/19	R207	04/08/2016	8.00	Put	Bond Future	945.9900	0.9460	1,015.0200	1.0150	7.297	0	0	0
2015/10/19	R207	04/08/2016	8.01	Call	Bond Future	1,845.7900	1.8458	1,725.1800	1.7252	(6.534)	0	0	0
2015/10/19	R207	04/08/2016	7.99	Call	Bond Future	1,809.7000	1.8097	1,690.3200	1.6903	(6.597)	0	0	0
2015/10/19	R207	04/08/2016	8.00	Call	Bond Future	1,827.6900	1.8277	1,707.7000	1.7077	(6.565)	0	0	0
2015/10/19	R208	05/11/2015			Bond Future	7.7195	96.5366	7.7745	96.3043	0.712	0.0000	0.0000	39,545
2015/10/19	R208	05/11/2015	7.74	Put	Bond Future	464.1400	0.4641	542.6500	0.5427	16.915	0	0	0
2015/10/19	R208	05/11/2015	8.48	Call	Bond Future	3,155.6100	3.1556	2,922.9600	2.9230	(7.373)	0	0	0
2015/10/19	R208	05/11/2015	7.75	Call	Bond Future	573.3100	0.5733	416.3100	0.4163	(27.385)	0	0	0
2015/10/19	R208	05/11/2015	7.76	Call	Bond Future	596.4700	0.5965	436.3000	0.4363	(26.853)	0	0	0
2015/10/19	R208	05/11/2015	7.74	Call	Bond Future	550.6900	0.5507	396.9200	0.3969	(27.923)	0	0	0
2015/10/19	R208	05/11/2015	8.48	Put	Bond Future	3.1600	0.0032	2.7900	0.0028	(11.709)	0	0	2,200
2015/10/19	R208	05/11/2015	7.76	Put	Bond Future	425.4600	0.4255	497.5700	0.4976	16.949	0	0	0
2015/10/19	R208	05/11/2015	7.75	Put	Bond Future	444.5200	0.4445	519.8000	0.5198	16.935	0	0	0
2015/10/19	R208	04/02/2016			Bond Future	7.7784	98.1321	7.8369	97.8950	0.751	0.0000	0.0000	0
2015/10/19	R208	04/02/2016	7.74	Put	Bond Future	1,151.1700	1.1512	1,263.6800	1.2637	9.774	0	0	0
2015/10/19	R208	04/02/2016	7.76	Put	Bond Future	1,109.5100	1.1095	1,219.1000	1.2191	9.877	0	0	0
2015/10/19	R208	04/02/2016	7.75	Put	Bond Future	1,130.2100	1.1302	1,241.2600	1.2413	9.826	0	0	0
2015/10/19	R208	04/02/2016	7.76	Call	Bond Future	1,034.5900	1.0346	907.1100	0.9071	(12.322)	0	0	0
2015/10/19	R208	04/02/2016	7.74	Call	Bond Future	994.8800	0.9949	870.3200	0.8703	(12.520)	0	0	0
2015/10/19	R208	04/02/2016	7.75	Call	Bond Future	1,014.6200	1.0146	888.6000	0.8886	(12.420)	0	0	0
2015/10/19	R208	05/05/2016	7.99	Call	Bond Future	1,875.8700	1.8759	1,727.4800	1.7275	(7.910)	0	0	0
2015/10/19	R208	05/05/2016	8.00	Put	Bond Future	1,184.0500	1.1841	1,277.1600	1.2772	7.864	0	0	0
2015/10/19	R208	05/05/2016			Bond Future	7.8159	96.4622	7.8782	96.2198	0.797	0.0000	0.0000	0
2015/10/19	R208	05/05/2016	8.00	Call	Bond Future	1,898.2500	1.8982	1,748.9000	1.7489	(7.868)	0	0	0
2015/10/19	R208	05/05/2016	8.01	Call	Bond Future	1,921.0600	1.9211	1,770.7600	1.7708	(7.824)	0	0	0
2015/10/19	R208	05/05/2016	7.99	Put	Bond Future	1,200.3000	1.2003	1,294.3700	1.2944	7.837	0	0	0
2015/10/19	R208	05/05/2016	8.01	Put	Bond Future	1,168.2400	1.1682	1,260.4000	1.2604	7.889	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
2015/10/19	R209	05/11/2015	7.99	Put	Bond Future	6,048.6500	6.0487	6,502.0800	6.5021	7.496	0	0	0
2015/10/19	R209	05/11/2015	9.25	Call	Bond Future	3,970.3200	3.9703	3,513.8300	3.5138	(11.498)	0	0	0
2015/10/19	R209	05/11/2015			Bond Future	8.7266	77.2823	8.7864	76.8216	0.685	0.0000	0.0000	24,850
2015/10/19	R209	05/11/2015	8.01	Put	Bond Future	5,877.4800	5.8775	6,329.5700	6.3296	7.692	0	0	0
2015/10/19	R209	05/11/2015	9.16	Put	Bond Future	131.1000	0.1311	142.9900	0.1430	9.069	0	0	0
2015/10/19	R209	05/11/2015	7.99	Call	Bond Future	10.0200	0.0100	2.7600	0.0028	(72.455)	0	0	0
2015/10/19	R209	05/11/2015	8.00	Put	Bond Future	5,962.9400	5.9629	6,415.7300	6.4157	7.593	0	0	0
2015/10/19	R209	05/11/2015	9.25	Put	Bond Future	75.9400	0.0759	80.1400	0.0801	5.531	0	0	900
2015/10/19	R209	05/11/2015	8.50	Put	Bond Future	2,170.6100	2.1706	2,473.0800	2.4731	13.935	0	0	0
2015/10/19	R209	05/11/2015	9.00	Put	Bond Future	313.1000	0.3131	355.4700	0.3555	13.532	0	0	500
2015/10/19	R209	05/11/2015	8.00	Call	Bond Future	10.9800	0.0110	3.0800	0.0031	(71.949)	0	0	0
2015/10/19	R209	05/11/2015	8.01	Call	Bond Future	12.0500	0.0121	3.4500	0.0035	(71.369)	0	0	0
2015/10/19	R209	05/11/2015	9.16	Call	Bond Future	3,377.5900	3.3776	2,928.7900	2.9288	(13.288)	0	0	0
2015/10/19	R209	05/11/2015	8.50	Call	Bond Future	385.1500	0.3852	226.9300	0.2269	(41.080)	0	0	900
2015/10/19	R209	05/11/2015	9.00	Call	Bond Future	2,385.7600	2.3858	1,967.4400	1.9674	(17.534)	0	0	0
2015/10/19	R209	04/02/2016	8.74	Call	Bond Future	2,328.9800	2.3290	2,069.4400	2.0694	(11.144)	0	0	0
2015/10/19	R209	04/02/2016	8.75	Put	Bond Future	2,567.4600	2.5675	2,774.6400	2.7746	8.069	0	0	0
2015/10/19	R209	04/02/2016			Bond Future	8.7763	78.5597	8.8378	78.0906	0.701	0.0000	0.0000	400
2015/10/19	R209	04/02/2016	8.75	Call	Bond Future	2,365.9400	2.3659	2,104.0200	2.1040	(11.070)	0	0	0
2015/10/19	R209	04/02/2016	8.76	Call	Bond Future	2,403.2300	2.4032	2,138.9400	2.1389	(10.997)	0	0	0
2015/10/19	R209	04/02/2016	9.52	Put	Bond Future	644.8900	0.6449	709.7900	0.7098	10.064	0	0	2,200
2015/10/19	R209	04/02/2016	8.74	Put	Bond Future	2,607.4800	2.6075	2,817.0400	2.8170	8.037	0	0	0
2015/10/19	R209	04/02/2016	8.76	Put	Bond Future	2,527.8800	2.5279	2,732.6900	2.7327	8.102	0	0	0
2015/10/19	R209	04/02/2016	9.52	Call	Bond Future	6,035.9400	6.0359	5,631.7400	5.6317	(6.697)	0	0	0
2015/10/19	R209	05/05/2016			Bond Future	8.8162	76.7965	8.8795	76.3182	0.718	0.0000	0.0000	0
2015/10/19	R209	05/05/2016	9.00	Call	Bond Future	4,041.1000	4.0411	3,741.1600	3.7412	(7.422)	0	0	0
2015/10/19	R209	05/05/2016	8.99	Put	Bond Future	2,697.2800	2.6973	2,877.3300	2.8773	6.675	0	0	0
2015/10/19	R209	05/05/2016	9.01	Put	Bond Future	2,632.6300	2.6326	2,809.3700	2.8094	6.713	0	0	0
2015/10/19	R209	05/05/2016	9.00	Put	Bond Future	2,664.5800	2.6646	2,842.9700	2.8430	6.695	0	0	0
2015/10/19	R209	05/05/2016	9.01	Call	Bond Future	4,082.9700	4.0830	3,781.3800	3.7814	(7.387)	0	0	0
2015/10/19	R209	05/05/2016	8.99	Call	Bond Future	3,999.8700	3.9999	3,701.5900	3.7016	(7.457)	0	0	0
2015/10/19	R210	05/11/2015			Bond Future	181.1651	181.1651	181.3958	181.3958	0.127	0.0000	0.0000	2,894
2015/10/19	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R210	05/11/2015	181.99	Put	Bond Future	824.9100	0.8249	594.1900	0.5942	(27.969)	0	0	0
2015/10/19	R210	05/11/2015	182.01	Put	Bond Future	844.9100	0.8449	614.1900	0.6142	(27.307)	0	0	0
2015/10/19	R210	05/11/2015	182.00	Put	Bond Future	834.9100	0.8349	604.1900	0.6042	(27.634)	0	0	0
2015/10/19	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R210	04/02/2016	184.99	Put	Bond Future	815.3600	0.8154	582.8200	0.5828	(28.520)	0	0	0
2015/10/19	R210	04/02/2016			Bond Future	184.1746	184.1746	184.4072	184.4072	0.126	0.0000	0.0000	0
2015/10/19	R210	04/02/2016	185.01	Put	Bond Future	835.3600	0.8354	602.8200	0.6028	(27.837)	0	0	0
2015/10/19	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R210	04/02/2016	185.00	Put	Bond Future	825.3600	0.8254	592.8200	0.5928	(28.174)	0	0	0
2015/10/19	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	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
2015/10/19	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R211	05/11/2015			Bond Future	136.2450	136.2450	136.2703	136.2703	0.019	0.0000	0.0000	0
2015/10/19	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R211	05/11/2015	134.99	Call	Bond Future	1,254.9800	1.2550	1,280.3400	1.2803	2.021	0	0	0
2015/10/19	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R211	05/11/2015	135.00	Call	Bond Future	1,244.9800	1.2450	1,270.3400	1.2703	2.037	0	0	0
2015/10/19	R211	05/11/2015	135.01	Call	Bond Future	1,234.9800	1.2350	1,260.3400	1.2603	2.053	0	0	0
2015/10/19	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R211	04/02/2016			Bond Future	136.8143	136.8143	136.8387	136.8387	0.018	0.0000	0.0000	1,120
2015/10/19	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R211	04/02/2016	138.99	Put	Bond Future	2,175.6900	2.1757	2,151.2700	2.1513	(1.122)	0	0	0
2015/10/19	R211	04/02/2016	139.01	Put	Bond Future	2,195.6900	2.1957	2,171.2700	2.1713	(1.112)	0	0	0
2015/10/19	R211	04/02/2016	139.00	Put	Bond Future	2,185.6900	2.1857	2,161.2700	2.1613	(1.117)	0	0	0
2015/10/19	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R212	05/11/2015			Bond Future	142.0509	142.0509	142.0795	142.0795	0.020	0.0000	0.0000	928
2015/10/19	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R212	05/11/2015	145.99	Put	Bond Future	3,939.1400	3.9391	3,910.4600	3.9105	(0.728)	0	0	0
2015/10/19	R212	05/11/2015	146.01	Put	Bond Future	3,959.1400	3.9591	3,930.4600	3.9305	(0.724)	0	0	0
2015/10/19	R212	05/11/2015	146.00	Put	Bond Future	3,949.1400	3.9491	3,920.4600	3.9205	(0.726)	0	0	0
2015/10/19	R212	04/02/2016			Bond Future	142.5513	142.5513	142.5791	142.5791	0.019	0.0000	0.0000	0
2015/10/19	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R212	04/02/2016	145.99	Put	Bond Future	3,438.6900	3.4387	3,410.9500	3.4110	(0.807)	0	0	0
2015/10/19	R212	04/02/2016	146.01	Put	Bond Future	3,458.6900	3.4587	3,430.9500	3.4310	(0.802)	0	0	0
2015/10/19	R212	04/02/2016	146.00	Put	Bond Future	3,448.6900	3.4487	3,420.9500	3.4210	(0.804)	0	0	0
2015/10/19	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R213	05/11/2015	7.76	Call	Bond Future	2.8400	0.0028	0.6400	0.0006	(77.465)	0	0	0
2015/10/19	R213	05/11/2015			Bond Future	8.6184	87.7392	8.6731	87.3252	0.635	0.0000	0.0000	21,426
2015/10/19	R213	05/11/2015	7.74	Call	Bond Future	2.3000	0.0023	0.4900	0.0005	(78.696)	0	0	0
2015/10/19	R213	05/11/2015	7.75	Call	Bond Future	2.5500	0.0026	0.5600	0.0006	(78.039)	0	0	0
2015/10/19	R213	05/11/2015	7.74	Put	Bond Future	7,050.1600	7.0502	7,462.3400	7.4623	5.846	0	0	0
2015/10/19	R213	05/11/2015	7.76	Put	Bond Future	6,881.4700	6.8815	7,293.2600	7.2933	5.984	0	0	0
2015/10/19	R213	05/11/2015	7.75	Put	Bond Future	6,965.7400	6.9657	7,377.7400	7.3777	5.915	0	0	0
2015/10/19	R213	04/02/2016			Bond Future	8.6757	89.1894	8.7323	88.7676	0.652	0.0000	0.0000	700
2015/10/19	R213	04/02/2016	8.75	Call	Bond Future	2,649.5500	2.6495	2,391.3100	2.3913	(9.747)	0	0	0
2015/10/19	R213	04/02/2016	8.74	Put	Bond Future	2,130.8400	2.1308	2,296.4600	2.2965	7.773	0	0	0
2015/10/19	R213	04/02/2016	8.76	Put	Bond Future	2,061.7500	2.0618	2,223.1900	2.2232	7.830	0	0	0
2015/10/19	R213	04/02/2016	8.75	Put	Bond Future	2,096.0900	2.0961	2,259.6200	2.2596	7.802	0	0	0
2015/10/19	R213	04/02/2016	8.76	Call	Bond Future	2,689.3600	2.6894	2,429.0300	2.4290	(9.680)	0	0	0
2015/10/19	R213	04/02/2016	8.74	Call	Bond Future	2,610.0600	2.6101	2,353.9100	2.3539	(9.814)	0	0	0
2015/10/19	R213	05/05/2016	8.76	Put	Bond Future	3,035.4000	3.0354	3,216.7800	3.2168	5.975	0	0	0
2015/10/19	R213	05/05/2016	8.74	Put	Bond Future	3,107.9700	3.1080	3,292.5200	3.2925	5.938	0	0	0
2015/10/19	R213	05/05/2016			Bond Future	8.7172	87.2147	8.7756	86.7844	0.669	0.0000	0.0000	0
2015/10/19	R213	05/05/2016	8.75	Put	Bond Future	3,071.5300	3.0715	3,254.4900	3.2545	5.957	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
2015/10/19	R213	05/05/2016	8.74	Call	Bond Future	3,276.3000	3.2763	3,030.6000	3.0306	(7.499)	0	0	0
2015/10/19	R213	05/05/2016	8.75	Call	Bond Future	3,313.6100	3.3136	3,066.3200	3.0663	(7.463)	0	0	0
2015/10/19	R213	05/05/2016	8.76	Call	Bond Future	3,351.1400	3.3511	3,102.2700	3.1023	(7.426)	0	0	0
2015/10/19	R214	05/11/2015			Bond Future	8.7719	78.3091	8.8367	77.7806	0.739	0.0000	0.0000	16,945
2015/10/19	R214	05/11/2015	7.99	Put	Bond Future	6,877.5600	6.8776	7,400.9200	7.4009	7.610	0	0	0
2015/10/19	R214	05/11/2015	8.00	Put	Bond Future	6,784.2700	6.7843	7,307.1500	7.3072	7.707	0	0	0
2015/10/19	R214	05/11/2015	8.01	Put	Bond Future	6,691.2400	6.6912	7,213.5700	7.2136	7.806	0	0	0
2015/10/19	R214	05/11/2015	7.99	Call	Bond Future	6.8000	0.0068	1.6100	0.0016	(76.324)	0	0	0
2015/10/19	R214	05/11/2015	8.00	Call	Bond Future	7.4900	0.0075	1.8200	0.0018	(75.701)	0	0	0
2015/10/19	R214	05/11/2015	8.01	Call	Bond Future	8.2700	0.0083	2.0500	0.0021	(75.212)	0	0	0
2015/10/19	R214	04/02/2016			Bond Future	8.8226	79.6035	8.8893	79.0654	0.756	0.0000	0.0000	4,620
2015/10/19	R214	04/02/2016	7.99	Put	Bond Future	7,742.0600	7.7421	8,187.6800	8.1877	5.756	0	0	0
2015/10/19	R214	04/02/2016	8.00	Call	Bond Future	483.7600	0.4838	389.3800	0.3894	(19.510)	0	0	0
2015/10/19	R214	04/02/2016	8.01	Call	Bond Future	496.8500	0.4969	400.5000	0.4005	(19.392)	0	0	0
2015/10/19	R214	04/02/2016	7.99	Call	Bond Future	471.4400	0.4714	378.9500	0.3790	(19.619)	0	0	0
2015/10/19	R214	04/02/2016	8.01	Put	Bond Future	7,580.1400	7.5801	8,021.9000	8.0219	5.828	0	0	0
2015/10/19	R214	04/02/2016	8.00	Put	Bond Future	7,660.6300	7.6606	8,104.3600	8.1044	5.792	0	0	0
2015/10/19	R214	05/05/2016	9.01	Call	Bond Future	4,150.6400	4.1506	3,815.1400	3.8151	(8.083)	0	0	0
2015/10/19	R214	05/05/2016			Bond Future	8.8600	77.7132	8.9285	77.1646	0.773	0.0000	0.0000	0
2015/10/19	R214	05/05/2016	8.99	Call	Bond Future	4,064.9500	4.0650	3,733.2800	3.7333	(8.159)	0	0	0
2015/10/19	R214	05/05/2016	9.00	Call	Bond Future	4,107.4700	4.1075	3,773.8800	3.7739	(8.122)	0	0	0
2015/10/19	R214	05/05/2016	8.99	Put	Bond Future	3,029.0000	3.0290	3,245.8800	3.2459	7.160	0	0	0
2015/10/19	R214	05/05/2016	9.01	Put	Bond Future	2,957.3900	2.9574	3,170.4400	3.1704	7.204	0	0	0
2015/10/19	R214	05/05/2016	9.00	Put	Bond Future	2,992.8000	2.9928	3,207.7600	3.2078	7.183	0	0	0
2015/10/19	R248	05/11/2015	8.01	Put	Bond Future	9,383.0800	9.3831	10,114.9800	10.1150	7.800	0	0	0
2015/10/19	R248	05/11/2015			Bond Future	8.8322	100.8203	8.9020	100.0884	0.791	0.0000	0.0000	48,520
2015/10/19	R248	05/11/2015	8.00	Put	Bond Future	9,506.5400	9.5065	10,238.4400	10.2384	7.699	0	0	0
2015/10/19	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R248	05/11/2015	7.99	Put	Bond Future	9,630.2500	9.6302	10,362.1500	10.3621	7.600	0	0	0
2015/10/19	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R248	04/02/2016			Bond Future	8.8845	102.4867	8.9563	101.7418	0.809	0.0000	0.0000	3,750
2015/10/19	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R248	04/02/2016	8.99	Call	Bond Future	1,090.3700	1.0904	345.4100	0.3454	(68.322)	0	0	0
2015/10/19	R248	04/02/2016	9.00	Call	Bond Future	1,192.5800	1.1926	447.6200	0.4476	(62.466)	0	0	0
2015/10/19	R248	04/02/2016	9.01	Call	Bond Future	1,294.6000	1.2946	549.6400	0.5496	(57.544)	0	0	0
2015/10/19	R248	05/05/2016			Bond Future	8.9232	99.8597	8.9971	99.1004	0.828	0.0000	0.0000	0
2015/10/19	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	72.7100	0.0727	100.000	0	0	0
2015/10/19	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R248	05/05/2016	8.99	Call	Bond Future	686.5700	0.6866	0.0000	0.0000	(100.000)	0	0	0
2015/10/19	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/19	R248	05/05/2016	9.00	Call	Bond Future	788.6600	0.7887	29.3800	0.0294	(96.275)	0	0	0
2015/10/19	R248	05/05/2016	9.01	Call	Bond Future	890.5600	0.8906	131.2800	0.1313	(85.259)	0	0	0

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Total												536628
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