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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/10/2015 TO 22/10/2015

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
2015/10/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	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
2015/10/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2025	05/11/2015			Bond Future	123.9627	123.9627	123.8839	123.8839	(0.064)	0.0000	0.0000	625
2015/10/22	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2025	05/11/2015	123.01	Call	Bond Future	952.7200	0.9527	873.8500	0.8739	(8.278)	0	0	0
2015/10/22	2025	05/11/2015	122.99	Call	Bond Future	972.7200	0.9727	893.8500	0.8939	(8.108)	0	0	0
2015/10/22	2025	05/11/2015	123.00	Call	Bond Future	962.7200	0.9627	883.8500	0.8839	(8.192)	0	0	0
2015/10/22	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2025	04/02/2016	126.01	Put	Bond Future	1,211.9900	1.2120	1,293.0800	1.2931	6.691	0	0	0
2015/10/22	2025	04/02/2016			Bond Future	124.7980	124.7980	124.7169	124.7169	(0.065)	0.0000	0.0000	0
2015/10/22	2025	04/02/2016	126.00	Put	Bond Future	1,201.9900	1.2020	1,283.0800	1.2831	6.746	0	0	0
2015/10/22	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2025	04/02/2016	125.99	Put	Bond Future	1,191.9900	1.1920	1,273.0800	1.2731	6.803	0	0	0
2015/10/22	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2030	05/11/2015			Bond Future	8.8464	95.4219	8.7903	95.8502	(0.633)	0.0000	0.0000	9,973
2015/10/22	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2030	05/11/2015	8.49	Put	Bond Future	2,772.3500	2.7724	2,344.0500	2.3441	(15.449)	0	0	0
2015/10/22	2030	05/11/2015	8.51	Put	Bond Future	2,613.7200	2.6137	2,185.4200	2.1854	(16.387)	0	0	0
2015/10/22	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2030	05/11/2015	8.50	Put	Bond Future	2,692.9900	2.6930	2,264.6900	2.2647	(15.904)	0	0	0
2015/10/22	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2030	04/02/2016			Bond Future	8.9115	92.9898	8.8537	93.4244	(0.648)	0.0000	0.0000	400
2015/10/22	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2030	04/02/2016	8.74	Put	Bond Future	1,298.8900	1.2989	864.2600	0.8643	(33.462)	0	0	0
2015/10/22	2030	04/02/2016	8.76	Put	Bond Future	1,146.1100	1.1461	711.4800	0.7115	(37.922)	0	0	0
2015/10/22	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2030	04/02/2016	8.75	Put	Bond Future	1,222.4500	1.2225	787.8200	0.7878	(35.554)	0	0	0
2015/10/22	2032	05/11/2015			Bond Future	8.9362	95.0623	8.8752	95.5618	(0.683)	0.0000	0.0000	2,982
2015/10/22	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2032	05/11/2015	7.99	Put	Bond Future	8,200.7400	8.2007	7,701.2200	7.7012	(6.091)	0	0	0
2015/10/22	2032	05/11/2015	8.01	Put	Bond Future	8,016.9000	8.0169	7,517.3800	7.5174	(6.231)	0	0	0
2015/10/22	2032	05/11/2015	8.00	Put	Bond Future	8,108.7600	8.1088	7,609.2400	7.6092	(6.160)	0	0	0
2015/10/22	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2032	04/02/2016			Bond Future	9.0007	96.6308	8.9379	97.1378	(0.698)	0.0000	0.0000	0
2015/10/22	2032	04/02/2016	8.69	Put	Bond Future	2,546.5300	2.5465	2,039.5500	2.0396	(19.909)	0	0	0
2015/10/22	2032	04/02/2016	8.71	Put	Bond Future	2,379.5900	2.3796	1,872.6100	1.8726	(21.305)	0	0	0

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2015/10/22	2032	04/02/2016	8.70	Put	Bond Future	2,463.0100	2.4630	1,956.0300	1.9560	(20.584)	0	0	0
2015/10/22	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2032	05/05/2016			Bond Future	9.0546	94.1752	8.9898	94.6913	(0.716)	0.0000	0.0000	0
2015/10/22	2032	05/05/2016	8.99	Put	Bond Future	514.7400	0.5147	0.0000	0.0000	(100.000)	0	0	0
2015/10/22	2032	05/05/2016	9.01	Put	Bond Future	355.0400	0.3550	0.0000	0.0000	(100.000)	0	0	0
2015/10/22	2032	05/05/2016	9.00	Put	Bond Future	434.8400	0.4348	0.0000	0.0000	(100.000)	0	0	0
2015/10/22	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	161.0600	0.1611	100.000	0	0	0
2015/10/22	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	1.3600	0.0014	100.000	0	0	0
2015/10/22	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	81.2600	0.0813	100.000	0	0	0
2015/10/22	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2033	05/11/2015			Bond Future	102.8308	102.8308	102.8524	102.8524	0.021	0.0000	0.0000	0
2015/10/22	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2033	05/11/2015	102.40	Call	Bond Future	430.8300	0.4308	452.3900	0.4524	5.004	0	0	0
2015/10/22	2033	05/11/2015	102.41	Call	Bond Future	420.8300	0.4208	442.3900	0.4424	5.123	0	0	0
2015/10/22	2033	05/11/2015	102.39	Call	Bond Future	440.8300	0.4408	462.3900	0.4624	4.891	0	0	0
2015/10/22	2033	04/02/2016	102.40	Call	Bond Future	2,136.0000	2.1360	2,157.0900	2.1571	0.987	0	0	0
2015/10/22	2033	04/02/2016			Bond Future	104.5360	104.5360	104.5571	104.5571	0.020	0.0000	0.0000	0
2015/10/22	2033	04/02/2016	102.41	Call	Bond Future	2,126.0000	2.1260	2,147.0900	2.1471	0.992	0	0	0
2015/10/22	2033	04/02/2016	102.39	Call	Bond Future	2,146.0000	2.1460	2,167.0900	2.1671	0.983	0	0	0
2015/10/22	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2033	05/05/2016			Bond Future	105.3964	105.3964	105.4180	105.4180	0.020	0.0000	0.0000	0
2015/10/22	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2033	05/05/2016	102.40	Call	Bond Future	2,996.4300	2.9964	3,017.9900	3.0180	0.720	0	0	0
2015/10/22	2033	05/05/2016	102.41	Call	Bond Future	2,986.4300	2.9864	3,007.9900	3.0080	0.722	0	0	0
2015/10/22	2033	05/05/2016	102.39	Call	Bond Future	3,006.4300	3.0064	3,027.9900	3.0280	0.717	0	0	0
2015/10/22	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	05/11/2015	7.99	Put	Bond Future	11,003.1100	11.0031	10,368.6900	10.3687	(5.766)	0	0	0
2015/10/22	2037	05/11/2015	8.01	Put	Bond Future	10,792.5200	10.7925	10,158.1000	10.1581	(5.878)	0	0	0
2015/10/22	2037	05/11/2015			Bond Future	9.1260	96.5049	9.0550	97.1393	(0.779)	0.0000	0.0000	49,825
2015/10/22	2037	05/11/2015	8.00	Put	Bond Future	10,897.7300	10.8977	10,263.3100	10.2633	(5.822)	0	0	0
2015/10/22	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	04/02/2016	8.75	Put	Bond Future	3,982.5300	3.9825	3,338.5000	3.3385	(16.171)	0	0	0
2015/10/22	2037	04/02/2016			Bond Future	9.1897	93.8403	9.1166	94.4843	(0.795)	0.0000	0.0000	370
2015/10/22	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	04/02/2016	8.74	Put	Bond Future	4,076.1500	4.0762	3,432.1200	3.4321	(15.800)	0	0	0
2015/10/22	2037	04/02/2016	8.76	Put	Bond Future	3,889.0400	3.8890	3,245.0100	3.2450	(16.560)	0	0	0

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2015/10/22	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	05/05/2016	9.00	Put	Bond Future	2,159.0500	2.1591	1,503.4900	1.5035	(30.363)	0	0	0
2015/10/22	2037	05/05/2016			Bond Future	9.2447	95.4935	9.1695	96.1490	(0.814)	0.0000	0.0000	0
2015/10/22	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2037	05/05/2016	8.99	Put	Bond Future	2,248.9300	2.2489	1,593.3700	1.5934	(29.150)	0	0	0
2015/10/22	2037	05/05/2016	9.01	Put	Bond Future	2,069.3000	2.0693	1,413.7400	1.4137	(31.680)	0	0	0
2015/10/22	2038	05/11/2015			Bond Future	127.7947	127.7947	127.8216	127.8216	0.021	0.0000	0.0000	7,309
2015/10/22	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2038	05/11/2015	133.99	Put	Bond Future	6,195.2600	6.1953	6,168.4400	6.1684	(0.433)	0	0	0
2015/10/22	2038	05/11/2015	134.01	Put	Bond Future	6,215.2600	6.2153	6,188.4400	6.1884	(0.432)	0	0	0
2015/10/22	2038	05/11/2015	134.00	Put	Bond Future	6,205.2600	6.2053	6,178.4400	6.1784	(0.432)	0	0	0
2015/10/22	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2038	04/02/2016			Bond Future	128.5408	128.5408	128.5675	128.5675	0.021	0.0000	0.0000	745
2015/10/22	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2038	04/02/2016	130.99	Put	Bond Future	2,449.1500	2.4491	2,422.5000	2.4225	(1.088)	0	0	0
2015/10/22	2038	04/02/2016	131.01	Put	Bond Future	2,469.1500	2.4691	2,442.5000	2.4425	(1.079)	0	0	0
2015/10/22	2038	04/02/2016	131.00	Put	Bond Future	2,459.1500	2.4591	2,432.5000	2.4325	(1.084)	0	0	0
2015/10/22	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2044	05/11/2015			Bond Future	9.1805	98.0836	9.1146	98.7248	(0.719)	0.0000	0.0000	17,516
2015/10/22	2044	05/11/2015	8.24	Put	Bond Future	9,875.3700	9.8754	9,234.2300	9.2342	(6.492)	0	0	0
2015/10/22	2044	05/11/2015	8.26	Put	Bond Future	9,647.8100	9.6478	9,006.6700	9.0067	(6.645)	0	0	0
2015/10/22	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2044	05/11/2015	8.25	Put	Bond Future	9,761.4800	9.7615	9,120.3400	9.1203	(6.568)	0	0	0
2015/10/22	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2044	04/02/2016	8.99	Put	Bond Future	2,450.3700	2.4504	1,799.5000	1.7995	(26.562)	0	0	0
2015/10/22	2044	04/02/2016			Bond Future	9.2413	95.3199	9.1735	95.9708	(0.734)	0.0000	0.0000	1,110
2015/10/22	2044	04/02/2016	9.01	Put	Bond Future	2,251.4500	2.2515	1,600.5800	1.6006	(28.909)	0	0	0
2015/10/22	2044	04/02/2016	9.00	Put	Bond Future	2,350.8200	2.3508	1,699.9500	1.7000	(27.687)	0	0	0
2015/10/22	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2044	05/05/2016	8.99	Put	Bond Future	2,944.2600	2.9443	2,281.8800	2.2819	(22.497)	0	0	0
2015/10/22	2044	05/05/2016			Bond Future	9.2938	96.9992	9.2241	97.6616	(0.750)	0.0000	0.0000	0
2015/10/22	2044	05/05/2016	9.01	Put	Bond Future	2,745.7000	2.7457	2,083.3200	2.0833	(24.124)	0	0	0
2015/10/22	2044	05/05/2016	9.00	Put	Bond Future	2,844.8900	2.8449	2,182.5100	2.1825	(23.283)	0	0	0
2015/10/22	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2046	05/11/2015			Bond Future	127.8174	127.8174	127.8444	127.8444	0.021	0.0000	0.0000	6,943
2015/10/22	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/22	2046	05/11/2015	133.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2046	05/11/2015	132.99	Put	Bond Future	5,172.6300		5.1726	5,145.6300	5.1456	(0.522)	0	0	0
2015/10/22	2046	05/11/2015	133.01	Put	Bond Future	5,192.6300		5.1926	5,165.6300	5.1656	(0.520)	0	0	0
2015/10/22	2046	05/11/2015	133.00	Put	Bond Future	5,182.6300		5.1826	5,155.6300	5.1556	(0.521)	0	0	0
2015/10/22	2046	04/02/2016	127.99	Call	Bond Future	1,946.8300		1.9468	1,973.4100	1.9734	1.365	0	0	0
2015/10/22	2046	04/02/2016			Bond Future	129.9368		129.9368	129.9634	129.9634	0.020	0.0000	0.0000	0
2015/10/22	2046	04/02/2016	128.00	Call	Bond Future	1,936.8300		1.9368	1,963.4100	1.9634	1.372	0	0	0
2015/10/22	2046	04/02/2016	128.01	Call	Bond Future	1,926.8300		1.9268	1,953.4100	1.9534	1.379	0	0	0
2015/10/22	2046	04/02/2016	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2046	04/02/2016	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2046	04/02/2016	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2050	05/11/2015			Bond Future	135.9508		135.9508	135.9797	135.9797	0.021	0.0000	0.0000	5,431
2015/10/22	2050	05/11/2015	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2050	05/11/2015	144.99	Put	Bond Future	9,039.1700		9.0392	9,010.2700	9.0103	(0.320)	0	0	0
2015/10/22	2050	05/11/2015	145.01	Put	Bond Future	9,059.1700		9.0592	9,030.2700	9.0303	(0.319)	0	0	0
2015/10/22	2050	05/11/2015	145.00	Put	Bond Future	9,049.1700		9.0492	9,020.2700	9.0203	(0.319)	0	0	0
2015/10/22	2050	05/11/2015	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2050	05/11/2015	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2050	04/02/2016			Bond Future	136.6765		136.6765	136.7049	136.7049	0.021	0.0000	0.0000	0
2015/10/22	2050	04/02/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2050	04/02/2016	137.99	Put	Bond Future	1,313.5100		1.3135	1,285.1000	1.2851	(2.163)	0	0	0
2015/10/22	2050	04/02/2016	138.01	Put	Bond Future	1,333.5100		1.3335	1,305.1000	1.3051	(2.130)	0	0	0
2015/10/22	2050	04/02/2016	138.00	Put	Bond Future	1,323.5100		1.3235	1,295.1000	1.2951	(2.147)	0	0	0
2015/10/22	2050	04/02/2016	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	2050	04/02/2016	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	AL37	05/11/2015			Index Future	466.7290		466.7290	467.9340	467.9340	0.258	0.0000	0.0000	3
2015/10/22	AL37	04/02/2016			Index Future	474.4290		474.4290	475.6510	475.6510	0.258	0.0000	0.0000	0
2015/10/22	AL7T	05/11/2015			Index Future	546.5330		546.5330	548.5800	548.5800	0.375	0.0000	0.0000	1
2015/10/22	AL7T	04/02/2016			Index Future	555.5510		555.5510	557.6270	557.6270	0.374	0.0000	0.0000	0
2015/10/22	ALBI	05/11/2015			Index Future	497.6320		497.6320	499.8790	499.8790	0.452	0.0000	0.0000	459
2015/10/22	ALBI	04/02/2016			Index Future	505.8430		505.8430	508.1230	508.1230	0.451	0.0000	0.0000	146
2015/10/22	ALBI	05/05/2016			Index Future	514.7450		514.7450	517.0650	517.0650	0.451	0.0000	0.0000	0
2015/10/22	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
2015/10/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	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
2015/10/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/22	EL28	05/11/2015	126.99	Put	Bond Future	99.3700	0.0994	275.8200	0.2758	177.569	0	0	0
2015/10/22	EL28	05/11/2015			Bond Future	126.8906	126.8906	126.7142	126.7142	(0.139)	0.0000	0.0000	0
2015/10/22	EL28	05/11/2015	127.01	Put	Bond Future	119.3700	0.1194	295.8200	0.2958	147.818	0	0	0
2015/10/22	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	EL28	05/11/2015	127.00	Put	Bond Future	109.3700	0.1094	285.8200	0.2858	161.333	0	0	0
2015/10/22	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	175.5600	0.1756	100.000	0	0	0
2015/10/22	EL28	04/02/2016			Bond Future	128.9946	128.9946	128.8144	128.8144	(0.140)	0.0000	0.0000	0
2015/10/22	EL28	04/02/2016	129.01	Put	Bond Future	15.4300	0.0154	195.5600	0.1956	1167.401	0	0	0
2015/10/22	EL28	04/02/2016	128.99	Call	Bond Future	4.5700	0.0046	0.0000	0.0000	(100.000)	0	0	0
2015/10/22	EL28	04/02/2016	129.00	Put	Bond Future	5.4300	0.0054	185.5600	0.1856	3317.311	0	0	0
2015/10/22	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	ES33	05/11/2015	9.00	Put	Bond Future	7,251.3700	7.2514	6,787.6400	6.7876	(6.395)	0	0	0
2015/10/22	ES33	05/11/2015			Bond Future	9.9761	80.6820	9.9097	81.1457	(0.665)	0.0000	0.0000	6,561
2015/10/22	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	ES33	05/11/2015	8.99	Put	Bond Future	7,330.7000	7.3307	6,866.9700	6.8670	(6.326)	0	0	0
2015/10/22	ES33	05/11/2015	9.01	Put	Bond Future	7,172.1400	7.1721	6,708.4100	6.7084	(6.466)	0	0	0
2015/10/22	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	48.4400	0.0484	100.000	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
2015/10/22	ES33	04/02/2016			Bond Future	10.0715	82.0133	10.0030	82.4839	(0.680)	0.0000	0.0000	0
2015/10/22	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	ES33	04/02/2016	9.99	Put	Bond Future	560.3600	0.5604	89.6900	0.0897	(83.994)	0	0	0
2015/10/22	ES33	04/02/2016	10.01	Put	Bond Future	422.2300	0.4222	0.0000	0.0000	(100.000)	0	0	0
2015/10/22	ES33	04/02/2016	10.00	Put	Bond Future	491.2500	0.4913	20.5800	0.0206	(95.811)	0	0	0
2015/10/22	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	ES33	05/05/2016			Bond Future	10.1549	79.6670	10.0841	80.1461	(0.696)	0.0000	0.0000	0
2015/10/22	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	ES33	05/05/2016	9.99	Put	Bond Future	1,123.9200	1.1239	644.8100	0.6448	(42.628)	0	0	0
2015/10/22	ES33	05/05/2016	10.01	Put	Bond Future	986.2800	0.9863	507.1700	0.5072	(48.577)	0	0	0
2015/10/22	ES33	05/05/2016	10.00	Put	Bond Future	1,055.0500	1.0550	575.9400	0.5759	(45.411)	0	0	0
2015/10/22	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	GOVI	05/11/2015			GOVI	495.0360	495.0360	497.0410	497.0410	0.405	0.0000	0.0000	446
2015/10/22	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	GOVI	05/11/2015	529.99	Put	GOVI	349,540.0000	34.9540	329,490.0000	32.9490	(5.736)	0	0	0
2015/10/22	GOVI	05/11/2015	530.01	Put	GOVI	349,740.0000	34.9740	329,690.0000	32.9690	(5.733)	0	0	0
2015/10/22	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	GOVI	05/11/2015	530.00	Put	GOVI	349,640.0000	34.9640	329,590.0000	32.9590	(5.734)	0	0	0
2015/10/22	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	GOVI	04/02/2016			GOVI	503.2030	503.2030	505.2380	505.2380	0.404	0.0000	0.0000	26
2015/10/22	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	GOVI	04/02/2016	511.99	Put	GOVI	87,870.0000	8.7870	67,520.0000	6.7520	(23.159)	0	0	0
2015/10/22	GOVI	04/02/2016	512.01	Put	GOVI	88,070.0000	8.8070	67,720.0000	6.7720	(23.107)	0	0	0
2015/10/22	GOVI	04/02/2016	512.00	Put	GOVI	87,970.0000	8.7970	67,620.0000	6.7620	(23.133)	0	0	0
2015/10/22	GOVI	05/05/2016	518.01	Put	GOVI	59,510.0000	5.9510	38,800.0000	3.8800	(34.801)	0	0	0
2015/10/22	GOVI	05/05/2016			GOVI	512.0590	512.0590	514.1300	514.1300	0.404	0.0000	0.0000	0
2015/10/22	GOVI	05/05/2016	518.00	Put	GOVI	59,410.0000	5.9410	38,700.0000	3.8700	(34.859)	0	0	0
2015/10/22	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	GOVI	05/05/2016	517.99	Put	GOVI	59,310.0000	5.9310	38,600.0000	3.8600	(34.918)	0	0	0
2015/10/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/22	IGOV	05/11/2015			Index Future	234.1400	234.1400	234.1020	234.1020	(0.016)	0.0000	0.0000	915
2015/10/22	IGOV	04/02/2016			Index Future	238.0220	238.0220	237.9820	237.9820	(0.017)	0.0000	0.0000	138
2015/10/22	IGOV	05/05/2016			Index Future	242.2300	242.2300	242.1890	242.1890	(0.017)	0.0000	0.0000	0
2015/10/22	ILBI	05/11/2015			Index Future	635.2500	635.2500	635.1380	635.1380	(0.018)	0.0000	0.0000	0
2015/10/22	ILBI	04/02/2016			Index Future	646.0500	646.0500	645.9350	645.9350	(0.018)	0.0000	0.0000	161
2015/10/22	IS01	19/12/2016			Interest Rate Swap	99.7075	99.7075	99.6792	99.6792	(0.028)	0.0000	0.0000	0
2015/10/22	IS02	18/12/2017			Interest Rate Swap	99.6458	99.6458	99.5361	99.5361	(0.110)	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
2015/10/22	IS05	17/12/2020			Interest Rate Swap	99.1155	99.1155	98.7707	98.7707	(0.348)	0.0000	0.0000	0
2015/10/22	IS10	17/12/2025			Interest Rate Swap	100.9424	100.9424	100.4195	100.4195	(0.518)	0.0000	0.0000	0
2015/10/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/22	JBAF	18/11/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/22	JBAF	15/12/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/10/22	JBAF	20/01/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/10/22	JBAF	17/02/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	2,000
2015/10/22	JBAF	16/03/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/10/22	JBAF	20/04/2016			Jibar Tradeable Future	6.6200	6.6200	6.5700	93.4300	(0.755)	0.0000	0.0000	0
2015/10/22	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/10/22	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/10/22	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/10/22	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/10/22	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/22	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/22	R023	05/11/2015			Bond Future	8.1830	99.1555	8.1117	99.5375	(0.872)	0.0000	0.0000	14,015
2015/10/22	R023	05/11/2015	7.99	Put	Bond Future	1,238.7800	1.2388	947.0900	0.9471	(23.547)	0	0	0
2015/10/22	R023	05/11/2015	8.01	Put	Bond Future	1,157.7200	1.1577	875.2800	0.8753	(24.396)	0	0	0
2015/10/22	R023	05/11/2015	7.99	Call	Bond Future	201.1900	0.2012	291.4800	0.2915	44.878	0	0	0
2015/10/22	R023	05/11/2015	8.00	Put	Bond Future	1,197.8800	1.1979	910.7600	0.9108	(23.969)	0	0	0
2015/10/22	R023	05/11/2015	8.00	Call	Bond Future	214.3800	0.2144	309.2400	0.3092	44.249	0	0	0
2015/10/22	R023	05/11/2015	8.01	Call	Bond Future	228.2800	0.2283	327.8200	0.3278	43.604	0	0	0
2015/10/22	R023	04/02/2016	8.01	Put	Bond Future	2,173.1700	2.1732	1,929.3000	1.9293	(11.222)	0	0	0
2015/10/22	R023	04/02/2016			Bond Future	8.2569	100.7916	8.1822	101.1790	(0.904)	0.0000	0.0000	1,050
2015/10/22	R023	04/02/2016	8.00	Put	Bond Future	2,206.7400	2.2067	1,960.7200	1.9607	(11.149)	0	0	0
2015/10/22	R023	04/02/2016	8.01	Call	Bond Future	884.1900	0.8842	1,027.7200	1.0277	16.233	0	0	0
2015/10/22	R023	04/02/2016	7.99	Call	Bond Future	846.4800	0.8465	985.7400	0.9857	16.452	0	0	0
2015/10/22	R023	04/02/2016	8.00	Call	Bond Future	865.1000	0.8651	1,006.4800	1.0065	16.343	0	0	0
2015/10/22	R023	04/02/2016	7.99	Put	Bond Future	2,240.8200	2.2408	1,992.6800	1.9927	(11.074)	0	0	0
2015/10/22	R023	05/05/2016			Bond Future	8.3070	98.6378	8.2288	99.0322	(0.941)	0.0000	0.0000	0
2015/10/22	R023	05/05/2016	8.24	Put	Bond Future	2,182.0100	2.1820	1,979.3400	1.9793	(9.288)	0	0	0
2015/10/22	R023	05/05/2016	8.26	Put	Bond Future	2,130.2300	2.1302	1,930.7100	1.9307	(9.366)	0	0	0
2015/10/22	R023	05/05/2016	8.24	Call	Bond Future	1,844.3500	1.8444	2,036.0500	2.0360	10.394	0	0	0
2015/10/22	R023	05/05/2016	8.25	Put	Bond Future	2,155.8700	2.1559	1,954.7700	1.9548	(9.328)	0	0	0
2015/10/22	R023	05/05/2016	8.25	Call	Bond Future	1,868.7100	1.8687	2,061.9800	2.0620	10.342	0	0	0
2015/10/22	R023	05/05/2016	8.26	Call	Bond Future	1,893.5400	1.8935	2,088.3900	2.0884	10.290	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
2015/10/22	R186	05/11/2015	7.75	Put	Bond Future	5,434.5800	5.4346	4,995.8800	4.9959	(8.072)	0	0	0
2015/10/22	R186	05/11/2015	8.24	Call	Bond Future	336.8400	0.3368	439.3300	0.4393	30.427	0	0	0
2015/10/22	R186	05/11/2015	8.25	Put	Bond Future	1,712.5100	1.7125	1,379.5200	1.3795	(19.445)	0	0	8,650
2015/10/22	R186	05/11/2015	8.45	Call	Bond Future	991.5900	0.9916	1,220.2500	1.2203	23.060	0	0	200
2015/10/22	R186	05/11/2015	8.75	Call	Bond Future	2,671.6900	2.6717	3,054.5000	3.0545	14.328	0	0	0
2015/10/22	R186	05/11/2015	8.85	Put	Bond Future	66.3000	0.0663	35.0100	0.0350	(47.195)	0	0	2,283
2015/10/22	R186	05/11/2015			Bond Future	8.4215	118.8666	8.3654	119.3072	(0.666)	8.4300	8.4300	32,862
2015/10/22	R186	05/11/2015	8.00	Put	Bond Future	3,426.6600	3.4267	3,008.0800	3.0081	(12.215)	0	0	0
2015/10/22	R186	05/11/2015	9.00	Put	Bond Future	19.2400	0.0192	8.7400	0.0087	(54.574)	0	0	2,600
2015/10/22	R186	05/11/2015	8.22	Call	Bond Future	297.7600	0.2978	390.4100	0.3904	31.116	0	0	0
2015/10/22	R186	05/11/2015	8.24	Put	Bond Future	1,771.2200	1.7712	1,433.1000	1.4331	(19.090)	0	0	0
2015/10/22	R186	05/11/2015	8.35	Put	Bond Future	1,184.1200	1.1841	908.5100	0.9085	(23.276)	0	0	9,430
2015/10/22	R186	05/11/2015	8.26	Put	Bond Future	1,654.8200	1.6548	1,327.0700	1.3271	(19.806)	0	0	0
2015/10/22	R186	05/11/2015	8.50	Put	Bond Future	603.9400	0.6039	423.6200	0.4236	(29.857)	0	0	4,666
2015/10/22	R186	05/11/2015	8.55	Put	Bond Future	466.0600	0.4661	315.8800	0.3159	(32.223)	0	0	4,667
2015/10/22	R186	05/11/2015	7.73	Call	Bond Future	3.5800	0.0036	5.0900	0.0051	42.179	0	0	169
2015/10/22	R186	05/11/2015	7.86	Call	Bond Future	15.4100	0.0154	21.6900	0.0217	40.753	0	0	674
2015/10/22	R186	05/11/2015	8.35	Call	Bond Future	621.8200	0.6218	786.8200	0.7868	26.535	0	0	843
2015/10/22	R186	05/11/2015	8.00	Call	Bond Future	58.1500	0.0582	80.1800	0.0802	37.885	0	0	200
2015/10/22	R186	05/11/2015	8.45	Put	Bond Future	768.8200	0.7688	556.8700	0.5569	(27.568)	0	0	6,308
2015/10/22	R186	05/11/2015	8.75	Put	Bond Future	137.1000	0.1371	79.3000	0.0793	(42.159)	0	0	10,200
2015/10/22	R186	05/11/2015	8.85	Call	Bond Future	3,357.2900	3.3573	3,766.6100	3.7666	12.192	0	0	0
2015/10/22	R186	05/11/2015	9.00	Call	Bond Future	4,431.7700	4.4318	4,861.8800	4.8619	9.705	0	0	0
2015/10/22	R186	05/11/2015	7.73	Put	Bond Future	5,600.6300	5.6006	5,161.5300	5.1615	(7.840)	0	0	0
2015/10/22	R186	05/11/2015	7.75	Call	Bond Future	4.5500	0.0046	6.4600	0.0065	41.978	0	0	1,200
2015/10/22	R186	05/11/2015	7.86	Put	Bond Future	4,532.4100	4.5324	4,098.0800	4.0981	(9.583)	0	0	0
2015/10/22	R186	05/11/2015	8.25	Call	Bond Future	357.7800	0.3578	465.4000	0.4654	30.080	0	0	0
2015/10/22	R186	05/11/2015	8.22	Put	Bond Future	1,891.6600	1.8917	1,543.7000	1.5437	(18.394)	0	0	1,090
2015/10/22	R186	05/11/2015	8.26	Call	Bond Future	379.6700	0.3797	492.5300	0.4925	29.726	0	0	0
2015/10/22	R186	05/11/2015	8.50	Call	Bond Future	1,216.5100	1.2165	1,476.8000	1.4768	21.396	0	0	650
2015/10/22	R186	05/11/2015	8.55	Call	Bond Future	1,466.6200	1.4666	1,757.0500	1.7571	19.803	0	0	0
2015/10/22	R186	04/02/2016	7.50	Call	Bond Future	203.5500	0.2036	239.3400	0.2393	17.583	0	0	0
2015/10/22	R186	04/02/2016			Bond Future	8.4852	115.5304	8.4271	115.9772	(0.685)	0.0000	0.0000	6,227
2015/10/22	R186	04/02/2016	8.75	Call	Bond Future	3,403.6300	3.4036	3,689.6600	3.6897	8.404	0	0	0
2015/10/22	R186	04/02/2016	7.51	Call	Bond Future	210.3400	0.2103	247.1400	0.2471	17.495	0	0	0
2015/10/22	R186	04/02/2016	7.49	Call	Bond Future	197.2100	0.1972	232.0500	0.2320	17.666	0	0	0
2015/10/22	R186	04/02/2016	7.50	Put	Bond Future	8,112.5700	8.1126	7,701.5500	7.7015	(5.066)	0	0	0
2015/10/22	R186	04/02/2016	7.49	Put	Bond Future	8,190.2500	8.1902	7,778.2800	7.7783	(5.030)	0	0	0
2015/10/22	R186	04/02/2016	8.75	Put	Bond Future	1,397.0300	1.3970	1,236.2500	1.2363	(11.509)	0	0	6,695
2015/10/22	R186	04/02/2016	7.51	Put	Bond Future	8,035.4200	8.0354	7,625.4100	7.6254	(5.103)	0	0	0
2015/10/22	R186	05/05/2016			Bond Future	8.5353	117.5648	8.4750	118.0196	(0.707)	0.0000	0.0000	0
2015/10/22	R186	05/05/2016	8.34	Call	Bond Future	2,428.5900	2.4286	2,625.0900	2.6251	8.091	0	0	0
2015/10/22	R186	05/05/2016	8.35	Call	Bond Future	2,461.5900	2.4616	2,659.8400	2.6598	8.054	0	0	0
2015/10/22	R186	05/05/2016	8.33	Call	Bond Future	2,395.5200	2.3955	2,590.2600	2.5903	8.129	0	0	0
2015/10/22	R186	05/05/2016	8.35	Put	Bond Future	3,865.9000	3.8659	3,609.3200	3.6093	(6.637)	0	0	0
2015/10/22	R186	05/05/2016	7.56	Put	Bond Future	8,324.4800	8.3245	7,945.3200	7.9453	(4.555)	0	0	0
2015/10/22	R186	05/05/2016	8.34	Put	Bond Future	3,909.3500	3.9094	3,651.0200	3.6510	(6.608)	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
2015/10/22	R186	05/05/2016	7.56	Call	Bond Future	663.1000	0.6631	738.7700	0.7388	11.412	0	0	0
2015/10/22	R186	05/05/2016	8.33	Put	Bond Future	3,952.7900	3.9528	3,692.7000	3.6927	(6.580)	0	0	0
2015/10/22	R186	04/08/2016	8.51	Put	Bond Future	3,972.7400	3.9727	3,737.3200	3.7373	(5.926)	0	0	0
2015/10/22	R186	04/08/2016			Bond Future	8.5859	114.3779	8.5236	114.8376	(0.726)	0.0000	0.0000	0
2015/10/22	R186	04/08/2016	8.50	Put	Bond Future	4,011.2700	4.0113	3,774.3800	3.7744	(5.906)	0	0	0
2015/10/22	R186	04/08/2016	8.51	Call	Bond Future	3,412.6200	3.4126	3,636.9300	3.6369	6.573	0	0	0
2015/10/22	R186	04/08/2016	8.49	Call	Bond Future	3,342.0600	3.3421	3,563.4300	3.5634	6.624	0	0	0
2015/10/22	R186	04/08/2016	8.50	Call	Bond Future	3,377.0300	3.3770	3,599.8700	3.5999	6.599	0	0	0
2015/10/22	R186	04/08/2016	8.49	Put	Bond Future	4,050.4800	4.0505	3,812.1200	3.8121	(5.885)	0	0	0
2015/10/22	R197	05/11/2015	295.00	Call	Bond Future	1,177.8400	1.1778	1,238.2700	1.2383	5.131	0	0	0
2015/10/22	R197	05/11/2015			Bond Future	296.1778	296.1778	296.2383	296.2383	0.020	0.0000	0.0000	927
2015/10/22	R197	05/11/2015	294.99	Call	Bond Future	1,187.8400	1.1878	1,248.2700	1.2483	5.087	0	0	0
2015/10/22	R197	05/11/2015	295.01	Call	Bond Future	1,167.8400	1.1678	1,228.2700	1.2283	5.175	0	0	0
2015/10/22	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R197	04/02/2016			Bond Future	294.7347	294.7347	294.7943	294.7943	0.020	0.0000	0.0000	0
2015/10/22	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R197	04/02/2016	296.99	Put	Bond Future	2,255.2500	2.2553	2,195.6900	2.1957	(2.641)	0	0	0
2015/10/22	R197	04/02/2016	297.01	Put	Bond Future	2,275.2500	2.2753	2,215.6900	2.2157	(2.618)	0	0	0
2015/10/22	R197	04/02/2016	297.00	Put	Bond Future	2,265.2500	2.2653	2,205.6900	2.2057	(2.629)	0	0	0
2015/10/22	R202	05/11/2015			Bond Future	242.6572	242.6572	242.7073	242.7073	0.021	0.0000	0.0000	52,277
2015/10/22	R202	05/11/2015	245.99	Put	Bond Future	3,332.7500	3.3327	3,282.6600	3.2827	(1.503)	0	0	0
2015/10/22	R202	05/11/2015	246.01	Put	Bond Future	3,352.7500	3.3527	3,302.6600	3.3027	(1.494)	0	0	0
2015/10/22	R202	05/11/2015	246.00	Put	Bond Future	3,342.7500	3.3427	3,292.6600	3.2927	(1.498)	0	0	0
2015/10/22	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R202	04/02/2016			Bond Future	243.3057	243.3057	243.3550	243.3550	0.020	0.0000	0.0000	1,640
2015/10/22	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R202	04/02/2016	239.99	Call	Bond Future	3,315.7000	3.3157	3,365.0400	3.3650	1.488	0	0	0
2015/10/22	R202	04/02/2016	240.00	Call	Bond Future	3,305.7000	3.3057	3,355.0400	3.3550	1.493	0	0	0
2015/10/22	R202	04/02/2016	240.01	Call	Bond Future	3,295.7000	3.2957	3,345.0400	3.3450	1.497	0	0	0
2015/10/22	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R203	05/11/2015	6.00	Put	Bond Future	1,993.0200	1.9930	1,841.2000	1.8412	(7.618)	0	0	0
2015/10/22	R203	05/11/2015			Bond Future	7.1411	103.1406	7.0531	103.2924	(1.232)	0.0000	0.0000	15,930
2015/10/22	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R203	05/11/2015	5.99	Put	Bond Future	2,010.7100	2.0107	1,858.8900	1.8589	(7.551)	0	0	0
2015/10/22	R203	05/11/2015	6.01	Put	Bond Future	1,975.3300	1.9753	1,823.5100	1.8235	(7.686)	0	0	0
2015/10/22	R203	04/02/2016	7.25	Put	Bond Future	239.6400	0.2396	172.8400	0.1728	(27.875)	0	0	0

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2015/10/22	R203	04/02/2016	7.26	Put	Bond Future	232.7900	0.2328	167.3700	0.1674	(28.103)	0	0	0
2015/10/22	R203	04/02/2016			Bond Future	7.2233	104.8424	7.1211	104.9958	(1.416)	0.0000	0.0000	19
2015/10/22	R203	04/02/2016	7.26	Call	Bond Future	287.7900	0.2878	375.8200	0.3758	30.588	0	0	0
2015/10/22	R203	04/02/2016	7.24	Call	Bond Future	271.6600	0.2717	356.9200	0.3569	31.385	0	0	0
2015/10/22	R203	04/02/2016	7.25	Call	Bond Future	279.6600	0.2797	366.3100	0.3663	30.984	0	0	0
2015/10/22	R203	04/02/2016	7.24	Put	Bond Future	246.6300	0.2466	178.4400	0.1784	(27.649)	0	0	0
2015/10/22	R203	05/05/2016	7.25	Put	Bond Future	421.4100	0.4214	347.9700	0.3480	(17.427)	0	0	0
2015/10/22	R203	05/05/2016			Bond Future	7.2370	102.5189	7.1147	102.6752	(1.691)	0.0000	0.0000	0
2015/10/22	R203	05/05/2016	7.26	Call	Bond Future	444.7200	0.4447	528.3200	0.5283	18.798	0	0	0
2015/10/22	R203	05/05/2016	7.24	Call	Bond Future	430.9600	0.4310	513.1000	0.5131	19.060	0	0	0
2015/10/22	R203	05/05/2016	7.25	Call	Bond Future	437.9600	0.4380	520.8300	0.5208	18.922	0	0	0
2015/10/22	R203	05/05/2016	7.24	Put	Bond Future	427.1700	0.4272	353.0000	0.3530	(17.363)	0	0	0
2015/10/22	R203	05/05/2016	7.26	Put	Bond Future	415.4200	0.4154	342.7100	0.3427	(17.503)	0	0	0
2015/10/22	R204	05/11/2015			Bond Future	7.5101	104.4283	7.4229	104.6687	(1.161)	0.0000	0.0000	24,731
2015/10/22	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R204	05/11/2015	6.24	Put	Bond Future	3,574.0000	3.5740	3,333.5100	3.3335	(6.729)	0	0	0
2015/10/22	R204	05/11/2015	6.26	Put	Bond Future	3,516.5200	3.5165	3,276.0300	3.2760	(6.839)	0	0	0
2015/10/22	R204	05/11/2015	6.25	Put	Bond Future	3,545.2600	3.5453	3,304.7700	3.3048	(6.783)	0	0	0
2015/10/22	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R204	04/02/2016	7.50	Call	Bond Future	448.4100	0.4484	560.6800	0.5607	25.037	0	0	0
2015/10/22	R204	04/02/2016			Bond Future	7.5903	102.1151	7.4949	102.3587	(1.257)	0.0000	0.0000	28
2015/10/22	R204	04/02/2016	7.51	Call	Bond Future	459.9800	0.4600	574.0200	0.5740	24.792	0	0	0
2015/10/22	R204	04/02/2016	7.49	Put	Bond Future	693.2500	0.6933	560.1600	0.5602	(19.198)	0	0	0
2015/10/22	R204	04/02/2016	7.51	Put	Bond Future	664.8500	0.6648	535.3200	0.5353	(19.483)	0	0	0
2015/10/22	R204	04/02/2016	7.49	Call	Bond Future	437.2600	0.4373	547.7400	0.5477	25.266	0	0	0
2015/10/22	R204	04/02/2016	7.50	Put	Bond Future	678.8400	0.6788	547.5400	0.5475	(19.342)	0	0	0
2015/10/22	R204	05/05/2016	7.75	Call	Bond Future	977.5600	0.9776	1,118.5600	1.1186	14.424	0	0	0
2015/10/22	R204	05/05/2016			Bond Future	7.6376	103.9131	7.5320	104.1611	(1.383)	0.0000	0.0000	0
2015/10/22	R204	05/05/2016	7.76	Call	Bond Future	990.9600	0.9910	1,133.0300	1.1330	14.337	0	0	0
2015/10/22	R204	05/05/2016	7.74	Put	Bond Future	724.5900	0.7246	616.4900	0.6165	(14.919)	0	0	0
2015/10/22	R204	05/05/2016	7.76	Put	Bond Future	704.5700	0.7046	598.6100	0.5986	(15.039)	0	0	0
2015/10/22	R204	05/05/2016	7.74	Call	Bond Future	964.2500	0.9642	1,104.1800	1.1042	14.512	0	0	0
2015/10/22	R204	05/05/2016	7.75	Put	Bond Future	714.5300	0.7145	607.5000	0.6075	(14.979)	0	0	0
2015/10/22	R207	05/11/2015	7.76	Call	Bond Future	332.2100	0.3322	453.9200	0.4539	36.636	0	0	0
2015/10/22	R207	05/11/2015			Bond Future	7.7741	100.4688	7.7024	100.7181	(0.922)	0.0000	0.0000	40,817
2015/10/22	R207	05/11/2015	7.74	Call	Bond Future	299.8300	0.2998	413.6700	0.4137	37.968	0	0	0
2015/10/22	R207	05/11/2015	7.50	Call	Bond Future	63.1500	0.0632	98.3200	0.0983	55.693	0	0	19
2015/10/22	R207	05/11/2015	7.75	Call	Bond Future	315.7500	0.3157	433.5300	0.4335	37.302	0	0	0
2015/10/22	R207	05/11/2015	7.43	Call	Bond Future	35.1700	0.0352	56.7200	0.0567	61.274	0	0	53
2015/10/22	R207	05/11/2015	7.74	Put	Bond Future	418.3000	0.4183	282.8100	0.2828	(32.391)	0	0	0
2015/10/22	R207	05/11/2015	7.43	Put	Bond Future	1,239.2200	1.2392	1,011.4400	1.0114	(18.381)	0	0	0
2015/10/22	R207	05/11/2015	7.76	Put	Bond Future	381.1400	0.3811	253.5200	0.2535	(33.484)	0	0	0
2015/10/22	R207	05/11/2015	7.50	Put	Bond Future	1,020.8000	1.0208	806.6400	0.8066	(20.980)	0	0	0
2015/10/22	R207	05/11/2015	7.75	Put	Bond Future	399.4400	0.3994	267.8900	0.2679	(32.934)	0	0	0
2015/10/22	R207	04/02/2016	7.49	Put	Bond Future	1,532.8300	1.5328	1,352.1300	1.3521	(11.789)	0	0	0

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2015/10/22	R207	04/02/2016	7.27	Put	Bond Future	2,106.9000	2.1069	1,897.6100	1.8976	(9.934)	0	0	0
2015/10/22	R207	04/02/2016			Bond Future	7.8525	98.4851	7.7758	98.7377	(0.977)	0.0000	0.0000	21
2015/10/22	R207	04/02/2016	7.51	Put	Bond Future	1,485.1900	1.4852	1,307.4300	1.3074	(11.969)	0	0	0
2015/10/22	R207	04/02/2016	7.27	Call	Bond Future	169.0500	0.1691	212.3800	0.2124	25.631	0	0	43
2015/10/22	R207	04/02/2016	7.50	Call	Bond Future	341.7200	0.3417	415.1000	0.4151	21.474	0	0	19
2015/10/22	R207	04/02/2016	7.51	Call	Bond Future	351.3400	0.3513	426.2000	0.4262	21.307	0	0	0
2015/10/22	R207	04/02/2016	7.49	Call	Bond Future	332.2800	0.3323	404.2000	0.4042	21.644	0	0	0
2015/10/22	R207	04/02/2016	7.50	Put	Bond Future	1,508.9100	1.5089	1,329.6700	1.3297	(11.879)	0	0	0
2015/10/22	R207	05/05/2016	7.86	Put	Bond Future	1,243.1000	1.2431	1,112.0400	1.1120	(10.543)	0	0	0
2015/10/22	R207	05/05/2016			Bond Future	7.9106	100.2196	7.8278	100.4767	(1.046)	0.0000	0.0000	0
2015/10/22	R207	05/05/2016	7.85	Put	Bond Future	1,258.9700	1.2590	1,126.8200	1.1268	(10.497)	0	0	0
2015/10/22	R207	05/05/2016	7.56	Put	Bond Future	1,779.0000	1.7790	1,615.2400	1.6152	(9.205)	0	0	0
2015/10/22	R207	05/05/2016	7.84	Put	Bond Future	1,274.9800	1.2750	1,141.7400	1.1417	(10.450)	0	0	0
2015/10/22	R207	05/05/2016	7.56	Call	Bond Future	683.8900	0.6839	777.3100	0.7773	13.660	0	0	43
2015/10/22	R207	05/05/2016	7.85	Call	Bond Future	1,070.8000	1.0708	1,195.8300	1.1958	11.676	0	0	0
2015/10/22	R207	05/05/2016	7.86	Call	Bond Future	1,086.0200	1.0860	1,212.1400	1.2121	11.613	0	0	0
2015/10/22	R207	05/05/2016	7.84	Call	Bond Future	1,055.7000	1.0557	1,179.6400	1.1796	11.740	0	0	0
2015/10/22	R207	04/08/2016			Bond Future	7.9705	98.3783	7.8817	98.6373	(1.114)	0.0000	0.0000	0
2015/10/22	R207	04/08/2016	7.99	Put	Bond Future	1,302.4300	1.3024	1,178.1200	1.1781	(9.544)	0	0	0
2015/10/22	R207	04/08/2016	8.01	Put	Bond Future	1,274.9400	1.2749	1,152.4100	1.1524	(9.611)	0	0	0
2015/10/22	R207	04/08/2016	8.00	Put	Bond Future	1,288.6300	1.2886	1,165.2200	1.1652	(9.577)	0	0	0
2015/10/22	R207	04/08/2016	8.01	Call	Bond Future	1,389.8600	1.3899	1,526.3600	1.5264	9.821	0	0	0
2015/10/22	R207	04/08/2016	7.99	Call	Bond Future	1,359.1700	1.3592	1,493.8900	1.4939	9.912	0	0	0
2015/10/22	R207	04/08/2016	8.00	Call	Bond Future	1,374.4600	1.3745	1,510.0800	1.5101	9.867	0	0	0
2015/10/22	R208	05/11/2015			Bond Future	7.9481	95.5756	7.8817	95.8536	(0.836)	0.0000	0.0000	39,545
2015/10/22	R208	05/11/2015	7.74	Put	Bond Future	1,007.1000	1.0071	786.8800	0.7869	(21.867)	0	0	0
2015/10/22	R208	05/11/2015	8.48	Call	Bond Future	2,202.4100	2.2024	2,473.8500	2.4738	12.325	0	0	0
2015/10/22	R208	05/11/2015	7.75	Call	Bond Future	141.9100	0.1419	202.9400	0.2029	43.006	0	0	0
2015/10/22	R208	05/11/2015	7.76	Call	Bond Future	151.7200	0.1517	216.0600	0.2161	42.407	0	0	0
2015/10/22	R208	05/11/2015	7.74	Call	Bond Future	132.6400	0.1326	190.4700	0.1905	43.599	0	0	0
2015/10/22	R208	05/11/2015	8.48	Put	Bond Future	10.9700	0.0110	4.3600	0.0044	(60.255)	0	0	2,200
2015/10/22	R208	05/11/2015	7.76	Put	Bond Future	941.7200	0.9417	728.0100	0.7280	(22.694)	0	0	0
2015/10/22	R208	05/11/2015	7.75	Put	Bond Future	974.1300	0.9741	757.1100	0.7571	(22.278)	0	0	0
2015/10/22	R208	04/02/2016			Bond Future	8.0211	97.1525	7.9509	97.4343	(0.874)	0.0000	0.0000	0
2015/10/22	R208	04/02/2016	7.74	Put	Bond Future	1,698.9300	1.6989	1,512.6700	1.5127	(10.963)	0	0	0
2015/10/22	R208	04/02/2016	7.76	Put	Bond Future	1,645.3000	1.6453	1,462.3200	1.4623	(11.121)	0	0	0
2015/10/22	R208	04/02/2016	7.75	Put	Bond Future	1,671.9900	1.6720	1,487.3600	1.4874	(11.043)	0	0	0
2015/10/22	R208	04/02/2016	7.76	Call	Bond Future	590.7800	0.5908	689.6200	0.6896	16.730	0	0	0
2015/10/22	R208	04/02/2016	7.74	Call	Bond Future	563.0400	0.5630	658.6000	0.6586	16.972	0	0	0
2015/10/22	R208	04/02/2016	7.75	Call	Bond Future	576.8000	0.5768	673.9900	0.6740	16.850	0	0	0
2015/10/22	R208	05/05/2016	7.99	Call	Bond Future	1,319.5800	1.3196	1,455.9200	1.4559	10.332	0	0	0
2015/10/22	R208	05/05/2016	8.00	Put	Bond Future	1,624.1200	1.6241	1,474.6900	1.4747	(9.201)	0	0	0
2015/10/22	R208	05/05/2016			Bond Future	8.0742	95.4618	7.9998	95.7488	(0.922)	0.0000	0.0000	0
2015/10/22	R208	05/05/2016	8.00	Call	Bond Future	1,337.8900	1.3379	1,475.4200	1.4754	10.280	0	0	0
2015/10/22	R208	05/05/2016	8.01	Call	Bond Future	1,356.6300	1.3566	1,495.3600	1.4954	10.226	0	0	0
2015/10/22	R208	05/05/2016	7.99	Put	Bond Future	1,644.4400	1.6444	1,493.8200	1.4938	(9.159)	0	0	0
2015/10/22	R208	05/05/2016	8.01	Put	Bond Future	1,604.2400	1.6042	1,456.0100	1.4560	(9.240)	0	0	0

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2015/10/22	R209	05/11/2015	7.99	Put	Bond Future	8,408.8100	8.4088	7,919.6300	7.9196	(5.817)	0	0	0
2015/10/22	R209	05/11/2015	9.25	Call	Bond Future	1,854.4200	1.8544	2,220.3000	2.2203	19.730	0	0	0
2015/10/22	R209	05/11/2015			Bond Future	9.0402	74.9122	8.9742	75.4014	(0.730)	0.0000	0.0000	24,850
2015/10/22	R209	05/11/2015	8.01	Put	Bond Future	8,235.6300	8.2356	7,746.4700	7.7465	(5.940)	0	0	0
2015/10/22	R209	05/11/2015	9.16	Put	Bond Future	522.5000	0.5225	348.8500	0.3488	(33.234)	0	0	0
2015/10/22	R209	05/11/2015	7.99	Call	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0	0	0
2015/10/22	R209	05/11/2015	8.00	Put	Bond Future	8,322.1500	8.3222	7,832.9800	7.8330	(5.878)	0	0	0
2015/10/22	R209	05/11/2015	9.25	Put	Bond Future	330.1600	0.3302	206.8400	0.2068	(37.352)	0	0	900
2015/10/22	R209	05/11/2015	8.50	Put	Bond Future	4,183.9800	4.1840	3,707.9700	3.7080	(11.377)	0	0	0
2015/10/22	R209	05/11/2015	9.00	Put	Bond Future	1,050.1400	1.0501	773.5600	0.7736	(26.337)	0	0	500
2015/10/22	R209	05/11/2015	8.00	Call	Bond Future	0.0700	0.0001	0.1000	0.0001	42.857	0	0	0
2015/10/22	R209	05/11/2015	8.01	Call	Bond Future	0.0800	0.0001	0.1200	0.0001	50.000	0	0	0
2015/10/22	R209	05/11/2015	9.16	Call	Bond Future	1,398.8700	1.3989	1,714.4200	1.7144	22.557	0	0	0
2015/10/22	R209	05/11/2015	8.50	Call	Bond Future	28.4000	0.0284	41.5900	0.0416	46.444	0	0	900
2015/10/22	R209	05/11/2015	9.00	Call	Bond Future	752.6800	0.7527	965.3000	0.9653	28.248	0	0	0
2015/10/22	R209	04/02/2016	8.74	Call	Bond Future	1,264.6100	1.2646	1,430.4300	1.4304	13.112	0	0	0
2015/10/22	R209	04/02/2016	8.75	Put	Bond Future	3,902.4900	3.9025	3,574.0600	3.5741	(8.416)	0	0	0
2015/10/22	R209	04/02/2016			Bond Future	9.0987	76.1482	9.0310	76.6448	(0.744)	0.0000	0.0000	400
2015/10/22	R209	04/02/2016	8.75	Call	Bond Future	1,289.5300	1.2895	1,457.7000	1.4577	13.041	0	0	0
2015/10/22	R209	04/02/2016	8.76	Call	Bond Future	1,314.7800	1.3148	1,485.3000	1.4853	12.969	0	0	0
2015/10/22	R209	04/02/2016	9.52	Put	Bond Future	1,162.5200	1.1625	1,014.3000	1.0143	(12.750)	0	0	2,200
2015/10/22	R209	04/02/2016	8.74	Put	Bond Future	3,954.5500	3.9545	3,623.7700	3.6238	(8.365)	0	0	0
2015/10/22	R209	04/02/2016	8.76	Put	Bond Future	3,850.8700	3.8509	3,524.7900	3.5248	(8.468)	0	0	0
2015/10/22	R209	04/02/2016	9.52	Call	Bond Future	4,142.1300	4.1421	4,490.5100	4.4905	8.411	0	0	0
2015/10/22	R209	05/05/2016			Bond Future	9.1478	74.3398	9.0783	74.8452	(0.761)	0.0000	0.0000	0
2015/10/22	R209	05/05/2016	9.00	Call	Bond Future	2,700.1000	2.7001	2,934.8200	2.9348	8.693	0	0	0
2015/10/22	R209	05/05/2016	8.99	Put	Bond Future	3,821.8200	3.8218	3,549.2800	3.5493	(7.131)	0	0	0
2015/10/22	R209	05/05/2016	9.01	Put	Bond Future	3,739.5500	3.7395	3,470.6900	3.4707	(7.190)	0	0	0
2015/10/22	R209	05/05/2016	9.00	Put	Bond Future	3,780.3000	3.7803	3,509.6000	3.5096	(7.161)	0	0	0
2015/10/22	R209	05/05/2016	9.01	Call	Bond Future	2,733.1700	2.7332	2,969.7300	2.9697	8.655	0	0	0
2015/10/22	R209	05/05/2016	8.99	Call	Bond Future	2,667.6900	2.6677	2,900.5700	2.9006	8.730	0	0	0
2015/10/22	R210	05/11/2015			Bond Future	181.6417	181.6417	181.3879	181.3879	(0.140)	0.0000	0.0000	2,894
2015/10/22	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R210	05/11/2015	181.99	Put	Bond Future	348.2500	0.3483	602.1100	0.6021	72.896	0	0	0
2015/10/22	R210	05/11/2015	182.01	Put	Bond Future	368.2500	0.3683	622.1100	0.6221	68.937	0	0	0
2015/10/22	R210	05/11/2015	182.00	Put	Bond Future	358.2500	0.3583	612.1100	0.6121	70.861	0	0	0
2015/10/22	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R210	04/02/2016	184.99	Put	Bond Future	336.5100	0.3365	595.6600	0.5957	77.011	0	0	0
2015/10/22	R210	04/02/2016			Bond Future	184.6535	184.6535	184.3943	184.3943	(0.140)	0.0000	0.0000	5
2015/10/22	R210	04/02/2016	185.01	Put	Bond Future	356.5100	0.3565	615.6600	0.6157	72.691	0	0	0
2015/10/22	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R210	04/02/2016	185.00	Put	Bond Future	346.5100	0.3465	605.6600	0.6057	74.789	0	0	0
2015/10/22	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/10/22	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R211	05/11/2015			Bond Future	136.3141	136.3141	136.3399	136.3399	0.019	0.0000	0.0000	0
2015/10/22	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R211	05/11/2015	134.99	Call	Bond Future	1,324.1100	1.3241	1,349.9100	1.3499	1.948	0	0	0
2015/10/22	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R211	05/11/2015	135.00	Call	Bond Future	1,314.1100	1.3141	1,339.9100	1.3399	1.963	0	0	0
2015/10/22	R211	05/11/2015	135.01	Call	Bond Future	1,304.1100	1.3041	1,329.9100	1.3299	1.978	0	0	0
2015/10/22	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R211	04/02/2016			Bond Future	136.8805	136.8805	136.9058	136.9058	0.018	0.0000	0.0000	1,120
2015/10/22	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R211	04/02/2016	138.99	Put	Bond Future	2,109.4800	2.1095	2,084.1800	2.0842	(1.199)	0	0	0
2015/10/22	R211	04/02/2016	139.01	Put	Bond Future	2,129.4800	2.1295	2,104.1800	2.1042	(1.188)	0	0	0
2015/10/22	R211	04/02/2016	139.00	Put	Bond Future	2,119.4800	2.1195	2,094.1800	2.0942	(1.194)	0	0	0
2015/10/22	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R212	05/11/2015			Bond Future	142.4403	142.4403	142.3061	142.3061	(0.094)	0.0000	0.0000	1,928
2015/10/22	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R212	05/11/2015	145.99	Put	Bond Future	3,549.7000	3.5497	3,683.9100	3.6839	3.781	0	0	0
2015/10/22	R212	05/11/2015	146.01	Put	Bond Future	3,569.7000	3.5697	3,703.9100	3.7039	3.760	0	0	0
2015/10/22	R212	05/11/2015	146.00	Put	Bond Future	3,559.7000	3.5597	3,693.9100	3.6939	3.770	0	0	0
2015/10/22	R212	04/02/2016			Bond Future	142.9429	142.9429	142.8055	142.8055	(0.096)	0.0000	0.0000	0
2015/10/22	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R212	04/02/2016	145.99	Put	Bond Future	3,047.0700	3.0471	3,184.4700	3.1845	4.509	0	0	0
2015/10/22	R212	04/02/2016	146.01	Put	Bond Future	3,067.0700	3.0671	3,204.4700	3.2045	4.480	0	0	0
2015/10/22	R212	04/02/2016	146.00	Put	Bond Future	3,057.0700	3.0571	3,194.4700	3.1945	4.494	0	0	0
2015/10/22	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R213	05/11/2015	7.76	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/22	R213	05/11/2015			Bond Future	8.9015	85.6267	8.8405	86.0760	(0.686)	0.0000	0.0000	21,426
2015/10/22	R213	05/11/2015	7.74	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/22	R213	05/11/2015	7.75	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/22	R213	05/11/2015	7.74	Put	Bond Future	9,160.3500	9.1603	8,711.0500	8.7111	(4.905)	0	0	0
2015/10/22	R213	05/11/2015	7.76	Put	Bond Future	8,991.1200	8.9911	8,541.8200	8.5418	(4.997)	0	0	0
2015/10/22	R213	05/11/2015	7.75	Put	Bond Future	9,075.6800	9.0757	8,626.3800	8.6264	(4.951)	0	0	0
2015/10/22	R213	04/02/2016			Bond Future	8.9680	87.0395	8.9052	87.4955	(0.701)	0.0000	0.0000	700
2015/10/22	R213	04/02/2016	8.75	Call	Bond Future	1,569.0500	1.5691	1,749.1400	1.7491	11.478	0	0	0
2015/10/22	R213	04/02/2016	8.74	Put	Bond Future	3,211.1800	3.2112	2,932.9600	2.9330	(8.664)	0	0	0
2015/10/22	R213	04/02/2016	8.76	Put	Bond Future	3,120.2600	3.1203	2,846.6100	2.8466	(8.770)	0	0	0
2015/10/22	R213	04/02/2016	8.75	Put	Bond Future	3,165.5100	3.1655	2,889.5700	2.8896	(8.717)	0	0	0
2015/10/22	R213	04/02/2016	8.76	Call	Bond Future	1,597.9500	1.5979	1,780.3300	1.7803	11.413	0	0	0
2015/10/22	R213	04/02/2016	8.74	Call	Bond Future	1,540.4800	1.5405	1,718.2900	1.7183	11.543	0	0	0
2015/10/22	R213	05/05/2016	8.76	Put	Bond Future	4,160.8900	4.1609	3,890.9100	3.8909	(6.489)	0	0	0
2015/10/22	R213	05/05/2016	8.74	Put	Bond Future	4,249.1800	4.2492	3,975.8000	3.9758	(6.434)	0	0	0
2015/10/22	R213	05/05/2016			Bond Future	9.0187	85.0238	8.9539	85.4879	(0.718)	0.0000	0.0000	0
2015/10/22	R213	05/05/2016	8.75	Put	Bond Future	4,204.6300	4.2046	3,932.9500	3.9330	(6.461)	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
2015/10/22	R213	05/05/2016	8.74	Call	Bond Future	2,226.5900	2.2266	2,417.3400	2.4173	8.567	0	0	0
2015/10/22	R213	05/05/2016	8.75	Call	Bond Future	2,255.7900	2.2558	2,448.2400	2.4482	8.531	0	0	0
2015/10/22	R213	05/05/2016	8.76	Call	Bond Future	2,285.7100	2.2857	2,479.8600	2.4799	8.494	0	0	0
2015/10/22	R214	05/11/2015			Bond Future	9.0954	75.7280	9.0294	76.2427	(0.725)	0.0000	0.0000	16,945
2015/10/22	R214	05/11/2015	7.99	Put	Bond Future	9,451.9400	9.4519	8,937.2000	8.9372	(5.446)	0	0	0
2015/10/22	R214	05/11/2015	8.00	Put	Bond Future	9,357.9700	9.3580	8,843.2300	8.8432	(5.501)	0	0	0
2015/10/22	R214	05/11/2015	8.01	Put	Bond Future	9,264.1600	9.2642	8,749.4300	8.7494	(5.556)	0	0	0
2015/10/22	R214	05/11/2015	7.99	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2015/10/22	R214	05/11/2015	8.00	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2015/10/22	R214	05/11/2015	8.01	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2015/10/22	R214	04/02/2016			Bond Future	9.1554	76.9774	9.0877	77.5000	(0.740)	0.0000	0.0000	5,303
2015/10/22	R214	04/02/2016	7.99	Put	Bond Future	10,069.1500	10.0691	9,580.3600	9.5804	(4.854)	0	0	0
2015/10/22	R214	04/02/2016	8.00	Call	Bond Future	177.9400	0.1779	212.6800	0.2127	19.523	0	0	0
2015/10/22	R214	04/02/2016	8.01	Call	Bond Future	183.8100	0.1838	219.5200	0.2195	19.428	0	0	0
2015/10/22	R214	04/02/2016	7.99	Call	Bond Future	172.4900	0.1725	206.3100	0.2063	19.607	0	0	0
2015/10/22	R214	04/02/2016	8.01	Put	Bond Future	9,893.1400	9.8931	9,406.2400	9.4062	(4.922)	0	0	0
2015/10/22	R214	04/02/2016	8.00	Put	Bond Future	9,980.8500	9.9809	9,492.9800	9.4930	(4.888)	0	0	0
2015/10/22	R214	05/05/2016	9.01	Call	Bond Future	2,729.9300	2.7299	2,969.2100	2.9692	8.765	0	0	0
2015/10/22	R214	05/05/2016			Bond Future	9.2018	75.0380	9.1323	75.5699	(0.756)	0.0000	0.0000	0
2015/10/22	R214	05/05/2016	8.99	Call	Bond Future	2,663.2700	2.6633	2,898.7000	2.8987	8.840	0	0	0
2015/10/22	R214	05/05/2016	9.00	Call	Bond Future	2,696.3800	2.6964	2,933.7400	2.9337	8.803	0	0	0
2015/10/22	R214	05/05/2016	8.99	Put	Bond Future	4,302.5200	4.3025	4,006.0600	4.0061	(6.890)	0	0	0
2015/10/22	R214	05/05/2016	9.01	Put	Bond Future	4,211.8800	4.2119	3,919.2700	3.9193	(6.947)	0	0	0
2015/10/22	R214	05/05/2016	9.00	Put	Bond Future	4,256.9100	4.2569	3,962.3800	3.9624	(6.919)	0	0	0
2015/10/22	R248	05/11/2015	8.01	Put	Bond Future	12,745.5700	12.7456	12,086.4100	12.0864	(5.172)	0	0	0
2015/10/22	R248	05/11/2015			Bond Future	9.1607	97.4578	9.0947	98.1170	(0.720)	0.0000	0.0000	49,160
2015/10/22	R248	05/11/2015	8.00	Put	Bond Future	12,869.0300	12.8690	12,209.8700	12.2099	(5.122)	0	0	0
2015/10/22	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R248	05/11/2015	7.99	Put	Bond Future	12,992.7400	12.9927	12,333.5800	12.3336	(5.073)	0	0	0
2015/10/22	R248	04/02/2016	8.99	Put	Bond Future	2,330.4800	2.3305	1,661.1800	1.6612	(28.719)	0	0	0
2015/10/22	R248	04/02/2016			Bond Future	9.2227	99.0659	9.1549	99.7352	(0.736)	0.0000	0.0000	3,750
2015/10/22	R248	04/02/2016	9.00	Put	Bond Future	2,228.2700	2.2283	1,558.9700	1.5590	(30.037)	0	0	0
2015/10/22	R248	04/02/2016	9.01	Put	Bond Future	2,126.2500	2.1263	1,456.9500	1.4569	(31.478)	0	0	0
2015/10/22	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R248	05/05/2016			Bond Future	9.2709	96.3749	9.2012	97.0561	(0.752)	0.0000	0.0000	0
2015/10/22	R248	05/05/2016	8.99	Put	Bond Future	2,798.1900	2.7982	2,116.9400	2.1169	(24.346)	0	0	0
2015/10/22	R248	05/05/2016	9.01	Put	Bond Future	2,594.2000	2.5942	1,912.9500	1.9129	(26.261)	0	0	0
2015/10/22	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R248	05/05/2016	9.00	Put	Bond Future	2,696.1000	2.6961	2,014.8500	2.0149	(25.268)	0	0	0
2015/10/22	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/22	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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