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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/10/2015 TO 28/10/2015

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
2015/10/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2025	05/11/2015			Bond Future	123.6477	123.6477	123.7204	123.7204	0.059	0.0000	0.0000	625
2015/10/28	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2025	05/11/2015	123.01	Call	Bond Future	637.6800	0.6377	710.3800	0.7104	11.401	0	0	0
2015/10/28	2025	05/11/2015	122.99	Call	Bond Future	657.6800	0.6577	730.3800	0.7304	11.054	0	0	0
2015/10/28	2025	05/11/2015	123.00	Call	Bond Future	647.6800	0.6477	720.3800	0.7204	11.225	0	0	0
2015/10/28	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2025	04/02/2016	126.01	Put	Bond Future	1,537.0200	1.5370	1,464.5800	1.4646	(4.713)	0	0	0
2015/10/28	2025	04/02/2016			Bond Future	124.4730	124.4730	124.5454	124.5454	0.058	0.0000	0.0000	292
2015/10/28	2025	04/02/2016	126.00	Put	Bond Future	1,527.0200	1.5270	1,454.5800	1.4546	(4.744)	0	0	0
2015/10/28	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2025	04/02/2016	125.99	Put	Bond Future	1,517.0200	1.5170	1,444.5800	1.4446	(4.775)	0	0	0
2015/10/28	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2030	05/11/2015			Bond Future	8.8032	95.7516	8.7258	96.3474	(0.880)	0.0000	0.0000	7,875
2015/10/28	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2030	05/11/2015	8.49	Put	Bond Future	2,442.6200	2.4426	1,846.8600	1.8469	(24.390)	0	0	0
2015/10/28	2030	05/11/2015	8.51	Put	Bond Future	2,283.9900	2.2840	1,688.2300	1.6882	(26.084)	0	0	0
2015/10/28	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2030	05/11/2015	8.50	Put	Bond Future	2,363.2600	2.3633	1,767.5000	1.7675	(25.209)	0	0	0
2015/10/28	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2030	04/02/2016			Bond Future	8.8674	93.3213	8.7876	93.9255	(0.900)	0.0000	0.0000	4,829
2015/10/28	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2030	04/02/2016	8.74	Put	Bond Future	967.3000	0.9673	363.1300	0.3631	(62.459)	0	0	0
2015/10/28	2030	04/02/2016	8.76	Put	Bond Future	814.5200	0.8145	210.3500	0.2104	(74.175)	0	0	0
2015/10/28	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2030	04/02/2016	8.75	Put	Bond Future	890.8600	0.8909	286.6900	0.2867	(67.819)	0	0	0
2015/10/28	2032	05/11/2015			Bond Future	8.8981	95.3737	8.8257	95.9696	(0.814)	0.0000	0.0000	2,874
2015/10/28	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2032	05/11/2015	7.99	Put	Bond Future	7,889.3800	7.8894	7,293.4000	7.2934	(7.554)	0	0	0
2015/10/28	2032	05/11/2015	8.01	Put	Bond Future	7,705.5400	7.7055	7,109.5600	7.1096	(7.734)	0	0	0
2015/10/28	2032	05/11/2015	8.00	Put	Bond Future	7,797.4000	7.7974	7,201.4200	7.2014	(7.643)	0	0	0
2015/10/28	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2032	04/02/2016			Bond Future	8.9619	96.9436	8.8874	97.5481	(0.831)	0.0000	0.0000	108
2015/10/28	2032	04/02/2016	8.69	Put	Bond Future	2,233.6800	2.2337	1,629.2400	1.6292	(27.060)	0	0	0
2015/10/28	2032	04/02/2016	8.71	Put	Bond Future	2,066.7400	2.0667	1,462.3000	1.4623	(29.246)	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
2015/10/28	2032	04/02/2016	8.70	Put	Bond Future	2,150.1600	2.1502	1,545.7200	1.5457	(28.111)	0	0	0
2015/10/28	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2032	05/05/2016			Bond Future	9.0149	94.4912	8.9383	95.1047	(0.850)	0.0000	0.0000	0
2015/10/28	2032	05/05/2016	8.99	Put	Bond Future	198.7700	0.1988	0.0000	0.0000	(100.000)	0	0	0
2015/10/28	2032	05/05/2016	9.01	Put	Bond Future	39.0700	0.0391	0.0000	0.0000	(100.000)	0	0	0
2015/10/28	2032	05/05/2016	9.00	Put	Bond Future	118.8700	0.1189	0.0000	0.0000	(100.000)	0	0	0
2015/10/28	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	574.4700	0.5745	100.000	0	0	0
2015/10/28	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	414.7700	0.4148	100.000	0	0	0
2015/10/28	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	494.6700	0.4947	100.000	0	0	0
2015/10/28	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2033	05/11/2015			Bond Future	102.9170	102.9170	102.9790	102.9790	0.060	0.0000	0.0000	0
2015/10/28	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2033	05/11/2015	102.40	Call	Bond Future	516.9700	0.5170	579.0300	0.5790	12.005	0	0	0
2015/10/28	2033	05/11/2015	102.41	Call	Bond Future	506.9700	0.5070	569.0300	0.5690	12.241	0	0	0
2015/10/28	2033	05/11/2015	102.39	Call	Bond Future	526.9700	0.5270	589.0300	0.5890	11.777	0	0	0
2015/10/28	2033	04/02/2016	102.40	Call	Bond Future	2,219.5000	2.2195	2,281.2000	2.2812	2.780	0	0	0
2015/10/28	2033	04/02/2016			Bond Future	104.6195	104.6195	104.6812	104.6812	0.059	0.0000	0.0000	0
2015/10/28	2033	04/02/2016	102.41	Call	Bond Future	2,209.5000	2.2095	2,271.2000	2.2712	2.792	0	0	0
2015/10/28	2033	04/02/2016	102.39	Call	Bond Future	2,229.5000	2.2295	2,291.2000	2.2912	2.767	0	0	0
2015/10/28	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2033	05/05/2016			Bond Future	105.4791	105.4791	105.5402	105.5402	0.058	0.0000	0.0000	0
2015/10/28	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2033	05/05/2016	102.40	Call	Bond Future	3,079.0800	3.0791	3,140.2100	3.1402	1.985	0	0	0
2015/10/28	2033	05/05/2016	102.41	Call	Bond Future	3,069.0800	3.0691	3,130.2100	3.1302	1.992	0	0	0
2015/10/28	2033	05/05/2016	102.39	Call	Bond Future	3,089.0800	3.0891	3,150.2100	3.1502	1.979	0	0	0
2015/10/28	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	05/11/2015	7.99	Put	Bond Future	10,664.2800	10.6643	10,014.4200	10.0144	(6.094)	0	0	0
2015/10/28	2037	05/11/2015	8.01	Put	Bond Future	10,453.6900	10.4537	9,803.8300	9.8038	(6.217)	0	0	0
2015/10/28	2037	05/11/2015			Bond Future	9.0880	96.8437	9.0156	97.4936	(0.796)	0.0000	0.0000	11,858
2015/10/28	2037	05/11/2015	8.00	Put	Bond Future	10,558.9000	10.5589	9,909.0400	9.9090	(6.155)	0	0	0
2015/10/28	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	04/02/2016	8.75	Put	Bond Future	3,641.7300	3.6417	2,982.5900	2.9826	(18.100)	0	0	0
2015/10/28	2037	04/02/2016			Bond Future	9.1510	94.1811	9.0766	94.8402	(0.813)	0.0000	0.0000	40,258
2015/10/28	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	04/02/2016	8.74	Put	Bond Future	3,735.3500	3.7354	3,076.2100	3.0762	(17.646)	0	0	0
2015/10/28	2037	04/02/2016	8.76	Put	Bond Future	3,548.2400	3.5482	2,889.1000	2.8891	(18.577)	0	0	0

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2015/10/28	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	05/05/2016	9.00	Put	Bond Future	1,814.6500	1.8147	1,145.5000	1.1455	(36.875)	0	0	0
2015/10/28	2037	05/05/2016			Bond Future	9.2051	95.8379	9.1288	96.5070	(0.829)	0.0000	0.0000	0
2015/10/28	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2037	05/05/2016	8.99	Put	Bond Future	1,904.5300	1.9045	1,235.3800	1.2354	(35.135)	0	0	0
2015/10/28	2037	05/05/2016	9.01	Put	Bond Future	1,724.9000	1.7249	1,055.7500	1.0558	(38.794)	0	0	0
2015/10/28	2038	05/11/2015			Bond Future	127.9021	127.9021	127.9795	127.9795	0.061	0.0000	0.0000	5,673
2015/10/28	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2038	05/11/2015	133.99	Put	Bond Future	6,087.9400	6.0879	6,010.5200	6.0105	(1.272)	0	0	0
2015/10/28	2038	05/11/2015	134.01	Put	Bond Future	6,107.9400	6.1079	6,030.5200	6.0305	(1.268)	0	0	0
2015/10/28	2038	05/11/2015	134.00	Put	Bond Future	6,097.9400	6.0979	6,020.5200	6.0205	(1.270)	0	0	0
2015/10/28	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2038	04/02/2016			Bond Future	128.6452	128.6452	128.7224	128.7224	0.060	0.0000	0.0000	2,381
2015/10/28	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2038	04/02/2016	130.99	Put	Bond Future	2,344.7500	2.3447	2,267.6200	2.2676	(3.289)	0	0	0
2015/10/28	2038	04/02/2016	131.01	Put	Bond Future	2,364.7500	2.3647	2,287.6200	2.2876	(3.262)	0	0	0
2015/10/28	2038	04/02/2016	131.00	Put	Bond Future	2,354.7500	2.3547	2,277.6200	2.2776	(3.276)	0	0	0
2015/10/28	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2044	05/11/2015			Bond Future	9.1577	98.3049	9.0904	98.9610	(0.734)	0.0000	0.0000	13,714
2015/10/28	2044	05/11/2015	8.24	Put	Bond Future	9,654.1000	9.6541	8,998.0600	8.9981	(6.795)	0	0	0
2015/10/28	2044	05/11/2015	8.26	Put	Bond Future	9,426.5400	9.4265	8,770.5000	8.7705	(6.959)	0	0	0
2015/10/28	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2044	05/11/2015	8.25	Put	Bond Future	9,540.2100	9.5402	8,884.1700	8.8842	(6.877)	0	0	0
2015/10/28	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2044	04/02/2016	8.99	Put	Bond Future	2,229.2400	2.2292	1,563.7600	1.5638	(29.852)	0	0	0
2015/10/28	2044	04/02/2016			Bond Future	9.2182	95.5410	9.1491	96.2065	(0.749)	0.0000	0.0000	5,182
2015/10/28	2044	04/02/2016	9.01	Put	Bond Future	2,030.3200	2.0303	1,364.8400	1.3648	(32.777)	0	0	0
2015/10/28	2044	04/02/2016	9.00	Put	Bond Future	2,129.6900	2.1297	1,464.2100	1.4642	(31.248)	0	0	0
2015/10/28	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2044	05/05/2016	8.99	Put	Bond Future	2,721.7500	2.7218	2,046.0600	2.0461	(24.826)	0	0	0
2015/10/28	2044	05/05/2016			Bond Future	9.2703	97.2218	9.1995	97.8975	(0.764)	0.0000	0.0000	0
2015/10/28	2044	05/05/2016	9.01	Put	Bond Future	2,523.1900	2.5232	1,847.5000	1.8475	(26.779)	0	0	0
2015/10/28	2044	05/05/2016	9.00	Put	Bond Future	2,622.3800	2.6224	1,946.6900	1.9467	(25.766)	0	0	0
2015/10/28	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2046	05/11/2015			Bond Future	127.2297	127.2297	127.3072	127.3072	0.061	0.0000	0.0000	6,943
2015/10/28	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/28	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2046	05/11/2015	132.99	Put	Bond Future	5,760.3400	5.7603	5,682.8000	5.6828	(1.346)	0	0	0
2015/10/28	2046	05/11/2015	133.01	Put	Bond Future	5,780.3400	5.7803	5,702.8000	5.7028	(1.341)	0	0	0
2015/10/28	2046	05/11/2015	133.00	Put	Bond Future	5,770.3400	5.7703	5,692.8000	5.6928	(1.344)	0	0	0
2015/10/28	2046	04/02/2016	127.99	Call	Bond Future	1,344.3800	1.3444	1,421.7200	1.4217	5.753	0	0	0
2015/10/28	2046	04/02/2016			Bond Future	129.3344	129.3344	129.4117	129.4117	0.060	0.0000	0.0000	0
2015/10/28	2046	04/02/2016	128.00	Call	Bond Future	1,334.3800	1.3344	1,411.7200	1.4117	5.796	0	0	0
2015/10/28	2046	04/02/2016	128.01	Call	Bond Future	1,324.3800	1.3244	1,401.7200	1.4017	5.840	0	0	0
2015/10/28	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2050	05/11/2015			Bond Future	135.0940	135.0940	135.1768	135.1768	0.061	0.0000	0.0000	4,198
2015/10/28	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2050	05/11/2015	144.99	Put	Bond Future	9,895.9600	9.8960	9,813.1700	9.8132	(0.837)	0	0	0
2015/10/28	2050	05/11/2015	145.01	Put	Bond Future	9,915.9600	9.9160	9,833.1700	9.8332	(0.835)	0	0	0
2015/10/28	2050	05/11/2015	145.00	Put	Bond Future	9,905.9600	9.9060	9,823.1700	9.8232	(0.836)	0	0	0
2015/10/28	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2050	04/02/2016			Bond Future	135.8002	135.8002	135.8828	135.8828	0.061	0.0000	0.0000	1,233
2015/10/28	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2050	04/02/2016	137.99	Put	Bond Future	2,189.7500	2.1897	2,107.1500	2.1072	(3.772)	0	0	0
2015/10/28	2050	04/02/2016	138.01	Put	Bond Future	2,209.7500	2.2097	2,127.1500	2.1272	(3.738)	0	0	0
2015/10/28	2050	04/02/2016	138.00	Put	Bond Future	2,199.7500	2.1997	2,117.1500	2.1172	(3.755)	0	0	0
2015/10/28	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	AL37	05/11/2015			Index Future	468.4440	468.4440	469.5420	469.5420	0.234	0.0000	0.0000	3
2015/10/28	AL37	04/02/2016			Index Future	476.1520	476.1520	477.2650	477.2650	0.234	0.0000	0.0000	0
2015/10/28	AL7T	05/11/2015			Index Future	548.4150	548.4150	550.9800	550.9800	0.468	0.0000	0.0000	1
2015/10/28	AL7T	04/02/2016			Index Future	557.4400	557.4400	560.0420	560.0420	0.467	0.0000	0.0000	0
2015/10/28	ALBI	05/11/2015			Index Future	499.2370	499.2370	501.7590	501.7590	0.505	0.0000	0.0000	271
2015/10/28	ALBI	04/02/2016			Index Future	507.4520	507.4520	510.0110	510.0110	0.504	0.0000	0.0000	334
2015/10/28	ALBI	05/05/2016			Index Future	516.3650	516.3650	518.9660	518.9660	0.504	0.0000	0.0000	0
2015/10/28	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
2015/10/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/28	EL28	05/11/2015	126.99	Put	Bond Future	328.9800	0.3290	858.1300	0.8581	160.846	0	0	0
2015/10/28	EL28	05/11/2015			Bond Future	126.6610	126.6610	126.1319	126.1319	(0.418)	0.0000	0.0000	0
2015/10/28	EL28	05/11/2015	127.01	Put	Bond Future	348.9800	0.3490	878.1300	0.8781	151.628	0	0	0
2015/10/28	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	EL28	05/11/2015	127.00	Put	Bond Future	338.9800	0.3390	868.1300	0.8681	156.101	0	0	0
2015/10/28	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	EL28	04/02/2016	128.99	Put	Bond Future	233.5700	0.2336	773.0400	0.7730	230.967	0	0	0
2015/10/28	EL28	04/02/2016			Bond Future	128.7564	128.7564	128.2170	128.2170	(0.419)	0.0000	0.0000	0
2015/10/28	EL28	04/02/2016	129.01	Put	Bond Future	253.5700	0.2536	793.0400	0.7930	212.750	0	0	0
2015/10/28	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	EL28	04/02/2016	129.00	Put	Bond Future	243.5700	0.2436	783.0400	0.7830	221.485	0	0	0
2015/10/28	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	ES33	05/11/2015	9.00	Put	Bond Future	7,011.6700	7.0117	6,461.1000	6.4611	(7.852)	0	0	0
2015/10/28	ES33	05/11/2015			Bond Future	9.9417	80.9217	9.8633	81.4723	(0.789)	0.0000	0.0000	6,561
2015/10/28	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	ES33	05/11/2015	8.99	Put	Bond Future	7,091.0000	7.0910	6,540.4300	6.5404	(7.764)	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
2015/10/28	ES33	05/11/2015	9.01	Put	Bond Future	6,932.4400	6.9324	6,381.8700	6.3819	(7.942)	0	0	0
2015/10/28	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	376.8600	0.3769	100.000	0	0	0
2015/10/28	ES33	04/02/2016			Bond Future	10.0364	82.2538	9.9556	82.8123	(0.805)	0.0000	0.0000	0
2015/10/28	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	238.7300	0.2387	100.000	0	0	0
2015/10/28	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	307.8400	0.3078	100.000	0	0	0
2015/10/28	ES33	04/02/2016	9.99	Put	Bond Future	319.7800	0.3198	0.0000	0.0000	(100.000)	0	0	0
2015/10/28	ES33	04/02/2016	10.01	Put	Bond Future	181.6500	0.1816	0.0000	0.0000	(100.000)	0	0	0
2015/10/28	ES33	04/02/2016	10.00	Put	Bond Future	250.6700	0.2507	0.0000	0.0000	(100.000)	0	0	0
2015/10/28	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	ES33	05/05/2016			Bond Future	10.1190	79.9097	10.0357	80.4767	(0.823)	0.0000	0.0000	0
2015/10/28	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	ES33	05/05/2016	9.99	Put	Bond Future	881.2200	0.8812	314.1800	0.3142	(64.347)	0	0	0
2015/10/28	ES33	05/05/2016	10.01	Put	Bond Future	743.5800	0.7436	176.5400	0.1765	(76.258)	0	0	0
2015/10/28	ES33	05/05/2016	10.00	Put	Bond Future	812.3500	0.8123	245.3100	0.2453	(69.802)	0	0	0
2015/10/28	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	GOVI	05/11/2015			GOVI	496.6470	496.6470	498.9560	498.9560	0.465	0.0000	0.0000	400
2015/10/28	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	GOVI	05/11/2015	529.99	Put	GOVI	333,430.0000	33.3430	310,340.0000	31.0340	(6.925)	0	0	0
2015/10/28	GOVI	05/11/2015	530.01	Put	GOVI	333,630.0000	33.3630	310,540.0000	31.0540	(6.921)	0	0	0
2015/10/28	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	GOVI	05/11/2015	530.00	Put	GOVI	333,530.0000	33.3530	310,440.0000	31.0440	(6.923)	0	0	0
2015/10/28	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	GOVI	04/02/2016			GOVI	504.8200	504.8200	507.1620	507.1620	0.464	0.0000	0.0000	76
2015/10/28	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	GOVI	04/02/2016	511.99	Put	GOVI	71,700.0000	7.1700	48,280.0000	4.8280	(32.664)	0	0	0
2015/10/28	GOVI	04/02/2016	512.01	Put	GOVI	71,900.0000	7.1900	48,480.0000	4.8480	(32.573)	0	0	0
2015/10/28	GOVI	04/02/2016	512.00	Put	GOVI	71,800.0000	7.1800	48,380.0000	4.8380	(32.618)	0	0	0
2015/10/28	GOVI	05/05/2016	518.01	Put	GOVI	43,240.0000	4.3240	19,430.0000	1.9430	(55.065)	0	0	0
2015/10/28	GOVI	05/05/2016			GOVI	513.6860	513.6860	516.0670	516.0670	0.464	0.0000	0.0000	0
2015/10/28	GOVI	05/05/2016	518.00	Put	GOVI	43,140.0000	4.3140	19,330.0000	1.9330	(55.192)	0	0	0
2015/10/28	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	GOVI	05/05/2016	517.99	Put	GOVI	43,040.0000	4.3040	19,230.0000	1.9230	(55.321)	0	0	0
2015/10/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/28	IGOV	05/11/2015			Index Future	234.0180	234.0180	234.0960	234.0960	0.033	0.0000	0.0000	915
2015/10/28	IGOV	04/02/2016			Index Future	237.8880	237.8880	237.9660	237.9660	0.033	0.0000	0.0000	138
2015/10/28	IGOV	05/05/2016			Index Future	242.0850	242.0850	242.1630	242.1630	0.032	0.0000	0.0000	0
2015/10/28	ILBI	05/11/2015			Index Future	634.7250	634.7250	634.9800	634.9800	0.040	0.0000	0.0000	0
2015/10/28	ILBI	04/02/2016			Index Future	645.5080	645.5080	645.7650	645.7650	0.040	0.0000	0.0000	160
2015/10/28	IS01	19/12/2016			Interest Rate Swap	99.7313	99.7313	99.6902	99.6902	(0.041)	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
2015/10/28	IS02	18/12/2017			Interest Rate Swap	99.6884	99.6884	99.5670	99.5670	(0.122)	0.0000	0.0000	0
2015/10/28	IS05	17/12/2020			Interest Rate Swap	99.0553	99.0553	98.6683	98.6683	(0.391)	0.0000	0.0000	0
2015/10/28	IS10	17/12/2025			Interest Rate Swap	100.5404	100.5404	99.9785	99.9785	(0.559)	0.0000	0.0000	0
2015/10/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/28	JBAF	18/11/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/28	JBAF	15/12/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/28	JBAF	20/01/2016			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/10/28	JBAF	17/02/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,000
2015/10/28	JBAF	16/03/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/10/28	JBAF	20/04/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/10/28	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/10/28	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/10/28	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/10/28	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/10/28	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/28	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/28	R023	05/11/2015			Bond Future	8.0941	99.6317	8.0264	99.9965	(0.837)	0.0000	0.0000	10,547
2015/10/28	R023	05/11/2015	7.99	Put	Bond Future	784.0800	0.7841	529.2400	0.5292	(32.502)	0	0	0
2015/10/28	R023	05/11/2015	8.01	Put	Bond Future	711.3600	0.7114	469.5700	0.4696	(33.990)	0	0	0
2015/10/28	R023	05/11/2015	7.99	Call	Bond Future	222.6500	0.2227	332.6400	0.3326	49.400	0	0	0
2015/10/28	R023	05/11/2015	8.00	Put	Bond Future	747.2100	0.7472	498.8200	0.4988	(33.242)	0	0	0
2015/10/28	R023	05/11/2015	8.00	Call	Bond Future	239.8700	0.2399	356.3100	0.3563	48.543	0	0	0
2015/10/28	R023	05/11/2015	8.01	Call	Bond Future	258.0800	0.2581	381.1200	0.3811	47.675	0	0	0
2015/10/28	R023	04/02/2016	8.01	Put	Bond Future	1,841.1100	1.8411	1,625.9200	1.6259	(11.688)	0	0	0
2015/10/28	R023	04/02/2016			Bond Future	8.1644	101.2719	8.0937	101.6412	(0.866)	0.0000	0.0000	3,698
2015/10/28	R023	04/02/2016	8.00	Put	Bond Future	1,872.1200	1.8721	1,654.7600	1.6548	(11.610)	0	0	0
2015/10/28	R023	04/02/2016	8.01	Call	Bond Future	1,032.3800	1.0324	1,186.5600	1.1866	14.934	0	0	0
2015/10/28	R023	04/02/2016	7.99	Call	Bond Future	989.5900	0.9896	1,139.4400	1.1394	15.143	0	0	0
2015/10/28	R023	04/02/2016	8.00	Call	Bond Future	1,010.7300	1.0107	1,162.7400	1.1627	15.040	0	0	0
2015/10/28	R023	04/02/2016	7.99	Put	Bond Future	1,903.6800	1.9037	1,684.1600	1.6842	(11.531)	0	0	0
2015/10/28	R023	05/05/2016			Bond Future	8.2106	99.1240	8.1369	99.4983	(0.898)	0.0000	0.0000	0
2015/10/28	R023	05/05/2016	8.24	Put	Bond Future	1,909.3400	1.9093	1,730.8000	1.7308	(9.351)	0	0	0
2015/10/28	R023	05/05/2016	8.26	Put	Bond Future	1,861.4500	1.8615	1,685.9300	1.6859	(9.429)	0	0	0
2015/10/28	R023	05/05/2016	8.24	Call	Bond Future	2,057.8700	2.0579	2,253.6300	2.2536	9.513	0	0	0
2015/10/28	R023	05/05/2016	8.25	Put	Bond Future	1,885.1400	1.8851	1,708.1200	1.7081	(9.390)	0	0	0

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2015/10/28	R023	05/05/2016	8.25	Call	Bond Future	2,084.1700	2.0842	2,281.4500	2.2815	9.466	0	0	0
2015/10/28	R023	05/05/2016	8.26	Call	Bond Future	2,110.9500	2.1109	2,309.7300	2.3097	9.417	0	0	0
2015/10/28	R186	05/11/2015	7.75	Put	Bond Future	5,091.2800	5.0913	4,479.9300	4.4799	(12.008)	0	0	0
2015/10/28	R186	05/11/2015	8.24	Call	Bond Future	265.8400	0.2658	427.2900	0.4273	60.732	0	0	0
2015/10/28	R186	05/11/2015	8.25	Put	Bond Future	1,302.5200	1.3025	861.9200	0.8619	(33.827)	0	0	8,650
2015/10/28	R186	05/11/2015	8.45	Call	Bond Future	997.0500	0.9970	1,392.7900	1.3928	39.691	0	0	200
2015/10/28	R186	05/11/2015	8.75	Call	Bond Future	2,906.7900	2.9068	3,494.8700	3.4949	20.231	0	0	0
2015/10/28	R186	05/11/2015	8.85	Put	Bond Future	10.5400	0.0105	2.2300	0.0022	(78.843)	0	0	2,283
2015/10/28	R186	05/11/2015			Bond Future	8.3783	119.2059	8.3008	119.8179	(0.925)	0.0000	0.0000	35,376
2015/10/28	R186	05/11/2015	8.00	Put	Bond Future	3,054.0900	3.0541	2,463.1600	2.4632	(19.349)	0	0	0
2015/10/28	R186	05/11/2015	9.00	Put	Bond Future	1.4700	0.0015	0.2100	0.0002	(85.714)	0	0	2,600
2015/10/28	R186	05/11/2015	8.22	Call	Bond Future	226.7800	0.2268	369.3400	0.3693	62.863	0	0	0
2015/10/28	R186	05/11/2015	8.24	Put	Bond Future	1,360.8400	1.3608	910.3400	0.9103	(33.105)	0	0	0
2015/10/28	R186	05/11/2015	8.35	Put	Bond Future	795.5200	0.7955	465.2700	0.4653	(41.514)	0	0	9,430
2015/10/28	R186	05/11/2015	8.26	Put	Bond Future	1,245.5100	1.2455	815.0700	0.8151	(34.559)	0	0	0
2015/10/28	R186	05/11/2015	8.50	Put	Bond Future	307.2400	0.3072	141.7900	0.1418	(53.850)	0	0	4,666
2015/10/28	R186	05/11/2015	8.55	Put	Bond Future	210.1900	0.2102	88.4300	0.0884	(57.929)	0	0	4,667
2015/10/28	R186	05/11/2015	7.73	Call	Bond Future	0.4400	0.0004	0.8600	0.0009	95.455	0	0	169
2015/10/28	R186	05/11/2015	7.86	Call	Bond Future	3.7700	0.0038	7.2500	0.0073	92.308	0	0	674
2015/10/28	R186	05/11/2015	8.35	Call	Bond Future	572.6000	0.5726	854.3000	0.8543	49.197	0	0	843
2015/10/28	R186	05/11/2015	8.00	Call	Bond Future	24.9600	0.0250	45.9800	0.0460	84.215	0	0	200
2015/10/28	R186	05/11/2015	8.45	Put	Bond Future	434.9000	0.4349	218.6900	0.2187	(49.715)	0	0	6,308
2015/10/28	R186	05/11/2015	8.75	Put	Bond Future	32.8200	0.0328	8.9500	0.0090	(72.730)	0	0	10,200
2015/10/28	R186	05/11/2015	8.85	Call	Bond Future	3,640.9100	3.6409	4,244.5500	4.2445	16.579	0	0	0
2015/10/28	R186	05/11/2015	9.00	Call	Bond Future	4,753.3800	4.7534	5,364.0700	5.3641	12.847	0	0	0
2015/10/28	R186	05/11/2015	7.73	Put	Bond Future	5,258.1100	5.2581	4,646.5800	4.6466	(11.630)	0	0	0
2015/10/28	R186	05/11/2015	7.75	Call	Bond Future	0.6300	0.0006	1.2300	0.0012	95.238	0	0	1,200
2015/10/28	R186	05/11/2015	7.86	Put	Bond Future	4,181.3900	4.1814	3,572.9200	3.5729	(14.552)	0	0	0
2015/10/28	R186	05/11/2015	8.25	Call	Bond Future	287.1700	0.2872	458.5200	0.4585	59.668	0	0	0
2015/10/28	R186	05/11/2015	8.22	Put	Bond Future	1,481.3000	1.4813	1,011.9100	1.0119	(31.688)	0	0	1,090
2015/10/28	R186	05/11/2015	8.26	Call	Bond Future	309.7400	0.3097	491.2500	0.4913	58.601	0	0	0
2015/10/28	R186	05/11/2015	8.50	Call	Bond Future	1,259.1900	1.2592	1,705.6900	1.7057	35.459	0	0	650
2015/10/28	R186	05/11/2015	8.55	Call	Bond Future	1,550.1300	1.5501	2,040.3200	2.0403	31.623	0	0	0
2015/10/28	R186	04/02/2016	7.50	Call	Bond Future	208.1500	0.2082	263.1800	0.2632	26.438	0	0	0
2015/10/28	R186	04/02/2016			Bond Future	8.4409	115.8709	8.3607	116.4912	(0.951)	0.0000	0.0000	6,295
2015/10/28	R186	04/02/2016	8.75	Call	Bond Future	3,568.3600	3.5684	3,988.8600	3.9889	11.784	0	0	0
2015/10/28	R186	04/02/2016	7.51	Call	Bond Future	215.2400	0.2152	271.8200	0.2718	26.287	0	0	0
2015/10/28	R186	04/02/2016	7.49	Call	Bond Future	201.5400	0.2015	255.0900	0.2551	26.570	0	0	0
2015/10/28	R186	04/02/2016	7.50	Put	Bond Future	7,776.7000	7.7767	7,211.4400	7.2114	(7.269)	0	0	0
2015/10/28	R186	04/02/2016	7.49	Put	Bond Future	7,854.1100	7.8541	7,287.3700	7.2874	(7.216)	0	0	0
2015/10/28	R186	04/02/2016	8.75	Put	Bond Future	1,221.2900	1.2213	1,021.5000	1.0215	(16.359)	0	0	6,695
2015/10/28	R186	04/02/2016	7.51	Put	Bond Future	7,699.8500	7.6999	7,136.1400	7.1361	(7.321)	0	0	0
2015/10/28	R186	05/05/2016			Bond Future	8.4897	117.9083	8.4066	118.5376	(0.979)	0.0000	0.0000	0
2015/10/28	R186	05/05/2016	8.34	Call	Bond Future	2,534.6100	2.5346	2,822.6000	2.8226	11.362	0	0	0
2015/10/28	R186	05/05/2016	8.35	Call	Bond Future	2,568.8700	2.5689	2,859.3500	2.8594	11.308	0	0	0
2015/10/28	R186	05/05/2016	8.33	Call	Bond Future	2,500.2900	2.5003	2,785.7900	2.7858	11.419	0	0	0
2015/10/28	R186	05/05/2016	8.35	Put	Bond Future	3,629.7300	3.6297	3,290.8900	3.2909	(9.335)	0	0	0

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2015/10/28	R186	05/05/2016	7.56	Put	Bond Future	8,011.0400	8.0110	7,495.1500	7.4951	(6.440)	0	0	0
2015/10/28	R186	05/05/2016	8.34	Put	Bond Future	3,671.9200	3.6719	3,330.5900	3.3306	(9.296)	0	0	0
2015/10/28	R186	05/05/2016	7.56	Call	Bond Future	693.1100	0.6931	806.5400	0.8065	16.365	0	0	0
2015/10/28	R186	05/05/2016	8.33	Put	Bond Future	3,714.1100	3.7141	3,370.2900	3.3703	(9.257)	0	0	0
2015/10/28	R186	04/08/2016	8.51	Put	Bond Future	3,762.3000	3.7623	3,449.7500	3.4498	(8.307)	0	0	0
2015/10/28	R186	04/08/2016			Bond Future	8.5393	114.7211	8.4533	115.3591	(1.007)	0.0000	0.0000	0
2015/10/28	R186	04/08/2016	8.50	Put	Bond Future	3,799.7400	3.7997	3,485.1400	3.4851	(8.280)	0	0	0
2015/10/28	R186	04/08/2016	8.51	Call	Bond Future	3,545.3700	3.5454	3,870.8600	3.8709	9.181	0	0	0
2015/10/28	R186	04/08/2016	8.49	Call	Bond Future	3,472.6300	3.4726	3,794.0200	3.7940	9.255	0	0	0
2015/10/28	R186	04/08/2016	8.50	Call	Bond Future	3,508.6900	3.5087	3,832.1300	3.8321	9.218	0	0	0
2015/10/28	R186	04/08/2016	8.49	Put	Bond Future	3,837.8600	3.8379	3,521.2100	3.5212	(8.251)	0	0	0
2015/10/28	R197	05/11/2015	295.00	Call	Bond Future	1,419.4700	1.4195	1,593.7100	1.5937	12.275	0	0	0
2015/10/28	R197	05/11/2015			Bond Future	296.4195	296.4195	296.5937	296.5937	0.059	0.0000	0.0000	927
2015/10/28	R197	05/11/2015	294.99	Call	Bond Future	1,429.4700	1.4295	1,603.7100	1.6037	12.189	0	0	0
2015/10/28	R197	05/11/2015	295.01	Call	Bond Future	1,409.4700	1.4095	1,583.7100	1.5837	12.362	0	0	0
2015/10/28	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R197	04/02/2016			Bond Future	294.9694	294.9694	295.1425	295.1425	0.059	0.0000	0.0000	57
2015/10/28	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R197	04/02/2016	296.99	Put	Bond Future	2,020.5800	2.0206	1,847.4700	1.8475	(8.567)	0	0	0
2015/10/28	R197	04/02/2016	297.01	Put	Bond Future	2,040.5800	2.0406	1,867.4700	1.8675	(8.483)	0	0	0
2015/10/28	R197	04/02/2016	297.00	Put	Bond Future	2,030.5800	2.0306	1,857.4700	1.8575	(8.525)	0	0	0
2015/10/28	R202	05/11/2015			Bond Future	242.6895	242.6895	242.8345	242.8345	0.060	0.0000	0.0000	52,239
2015/10/28	R202	05/11/2015	245.99	Put	Bond Future	3,300.4700	3.3005	3,155.5200	3.1555	(4.392)	0	0	0
2015/10/28	R202	05/11/2015	246.01	Put	Bond Future	3,320.4700	3.3205	3,175.5200	3.1755	(4.365)	0	0	0
2015/10/28	R202	05/11/2015	246.00	Put	Bond Future	3,310.4700	3.3105	3,165.5200	3.1655	(4.379)	0	0	0
2015/10/28	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R202	04/02/2016			Bond Future	243.3295	243.3295	243.4739	243.4739	0.059	0.0000	0.0000	1,661
2015/10/28	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R202	04/02/2016	239.99	Call	Bond Future	3,339.5300	3.3395	3,483.9000	3.4839	4.323	0	0	0
2015/10/28	R202	04/02/2016	240.00	Call	Bond Future	3,329.5300	3.3295	3,473.9000	3.4739	4.336	0	0	0
2015/10/28	R202	04/02/2016	240.01	Call	Bond Future	3,319.5300	3.3195	3,463.9000	3.4639	4.349	0	0	0
2015/10/28	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R203	05/11/2015	6.00	Put	Bond Future	1,783.8000	1.7838	1,682.7800	1.6828	(5.663)	0	0	0
2015/10/28	R203	05/11/2015			Bond Future	7.0199	103.3498	6.9615	103.4508	(0.832)	0.0000	0.0000	14,772
2015/10/28	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R203	05/11/2015	5.99	Put	Bond Future	1,801.4900	1.8015	1,700.4700	1.7005	(5.608)	0	0	0

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2015/10/28	R203	05/11/2015	6.01	Put	Bond Future	1,766.1100	1.7661	1,665.0900	1.6651	(5.720)	0	0	0
2015/10/28	R203	04/02/2016	7.25	Put	Bond Future	146.8700	0.1469	113.7300	0.1137	(22.564)	0	0	0
2015/10/28	R203	04/02/2016	7.26	Put	Bond Future	141.9300	0.1419	109.6300	0.1096	(22.758)	0	0	0
2015/10/28	R203	04/02/2016			Bond Future	7.0842	105.0511	7.0170	105.1523	(0.949)	0.0000	0.0000	7,001
2015/10/28	R203	04/02/2016	7.26	Call	Bond Future	405.7000	0.4057	474.5700	0.4746	16.976	0	0	0
2015/10/28	R203	04/02/2016	7.24	Call	Bond Future	385.7500	0.3858	452.9200	0.4529	17.413	0	0	0
2015/10/28	R203	04/02/2016	7.25	Call	Bond Future	395.6600	0.3957	463.6900	0.4637	17.194	0	0	0
2015/10/28	R203	04/02/2016	7.24	Put	Bond Future	151.9500	0.1520	117.9500	0.1180	(22.376)	0	0	0
2015/10/28	R203	05/05/2016	7.25	Put	Bond Future	319.8900	0.3199	278.7800	0.2788	(12.851)	0	0	0
2015/10/28	R203	05/05/2016			Bond Future	7.0728	102.7287	6.9937	102.8300	(1.119)	0.0000	0.0000	0
2015/10/28	R203	05/05/2016	7.26	Call	Bond Future	553.9900	0.5540	614.7100	0.6147	10.960	0	0	0
2015/10/28	R203	05/05/2016	7.24	Call	Bond Future	538.2600	0.5383	598.0600	0.5981	11.110	0	0	0
2015/10/28	R203	05/05/2016	7.25	Call	Bond Future	546.2500	0.5463	606.5000	0.6065	11.030	0	0	0
2015/10/28	R203	05/05/2016	7.24	Put	Bond Future	324.6600	0.3247	283.1000	0.2831	(12.801)	0	0	0
2015/10/28	R203	05/05/2016	7.26	Put	Bond Future	314.8800	0.3149	274.2400	0.2742	(12.907)	0	0	0
2015/10/28	R204	05/11/2015			Bond Future	7.3798	104.7880	7.3217	104.9489	(0.787)	0.0000	0.0000	17,174
2015/10/28	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R204	05/11/2015	6.24	Put	Bond Future	3,214.2700	3.2143	3,053.3900	3.0534	(5.005)	0	0	0
2015/10/28	R204	05/11/2015	6.26	Put	Bond Future	3,156.7900	3.1568	2,995.9100	2.9959	(5.096)	0	0	0
2015/10/28	R204	05/11/2015	6.25	Put	Bond Future	3,185.5300	3.1855	3,024.6500	3.0246	(5.050)	0	0	0
2015/10/28	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R204	04/02/2016	7.50	Call	Bond Future	609.2300	0.6092	698.0900	0.6981	14.586	0	0	0
2015/10/28	R204	04/02/2016			Bond Future	7.4487	102.4769	7.3854	102.6389	(0.849)	0.0000	0.0000	17,089
2015/10/28	R204	04/02/2016	7.51	Call	Bond Future	623.4500	0.6234	713.5100	0.7135	14.445	0	0	0
2015/10/28	R204	04/02/2016	7.49	Put	Bond Future	489.6600	0.4897	415.2700	0.4153	(15.192)	0	0	0
2015/10/28	R204	04/02/2016	7.51	Put	Bond Future	466.5700	0.4666	394.6000	0.3946	(15.425)	0	0	0
2015/10/28	R204	04/02/2016	7.49	Call	Bond Future	595.4200	0.5954	683.0600	0.6831	14.719	0	0	0
2015/10/28	R204	04/02/2016	7.50	Put	Bond Future	477.9100	0.4779	404.7400	0.4047	(15.310)	0	0	0
2015/10/28	R204	05/05/2016	7.75	Call	Bond Future	1,179.9800	1.1800	1,282.0500	1.2821	8.650	0	0	0
2015/10/28	R204	05/05/2016			Bond Future	7.4821	104.2786	7.4128	104.4418	(0.926)	0.0000	0.0000	0
2015/10/28	R204	05/05/2016	7.76	Call	Bond Future	1,194.9800	1.1950	1,297.7300	1.2977	8.598	0	0	0
2015/10/28	R204	05/05/2016	7.74	Put	Bond Future	559.9600	0.5600	498.0800	0.4981	(11.051)	0	0	0
2015/10/28	R204	05/05/2016	7.76	Put	Bond Future	543.1300	0.5431	482.6100	0.4826	(11.143)	0	0	0
2015/10/28	R204	05/05/2016	7.74	Call	Bond Future	1,165.0800	1.1651	1,266.4700	1.2665	8.702	0	0	0
2015/10/28	R204	05/05/2016	7.75	Put	Bond Future	551.4900	0.5515	490.2900	0.4903	(11.097)	0	0	0
2015/10/28	R207	05/11/2015	7.76	Call	Bond Future	461.9300	0.4619	625.1000	0.6251	35.324	0	0	0
2015/10/28	R207	05/11/2015			Bond Future	7.6696	100.8327	7.6016	101.0703	(0.886)	0.0000	0.0000	8,615
2015/10/28	R207	05/11/2015	7.74	Call	Bond Future	416.1000	0.4161	570.3500	0.5703	37.070	0	0	0
2015/10/28	R207	05/11/2015	7.50	Call	Bond Future	73.8000	0.0738	118.8800	0.1189	61.084	0	0	19
2015/10/28	R207	05/11/2015	7.75	Call	Bond Future	438.7000	0.4387	597.4600	0.5975	36.189	0	0	0
2015/10/28	R207	05/11/2015	7.43	Call	Bond Future	36.5300	0.0365	61.4000	0.0614	68.081	0	0	53
2015/10/28	R207	05/11/2015	7.74	Put	Bond Future	170.6700	0.1707	87.3500	0.0873	(48.819)	0	0	0
2015/10/28	R207	05/11/2015	7.43	Put	Bond Future	876.6800	0.8767	663.9800	0.6640	(24.262)	0	0	0
2015/10/28	R207	05/11/2015	7.76	Put	Bond Future	146.9600	0.1470	72.5600	0.0726	(50.626)	0	0	0
2015/10/28	R207	05/11/2015	7.50	Put	Bond Future	667.5500	0.6675	475.0600	0.4751	(28.835)	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
2015/10/28	R207	05/11/2015	7.75	Put	Bond Future	158.4900	0.1585	79.6800	0.0797	(49.726)	0	0	0
2015/10/28	R207	04/02/2016	7.49	Put	Bond Future	1,258.7100	1.2587	1,101.2900	1.1013	(12.506)	0	0	0
2015/10/28	R207	04/02/2016	7.27	Put	Bond Future	1,793.9300	1.7939	1,605.5000	1.6055	(10.504)	0	0	0
2015/10/28	R207	04/02/2016			Bond Future	7.7414	98.8512	7.6688	99.0913	(0.938)	0.0000	0.0000	39,647
2015/10/28	R207	04/02/2016	7.51	Put	Bond Future	1,215.1600	1.2152	1,060.8400	1.0608	(12.700)	0	0	0
2015/10/28	R207	04/02/2016	7.27	Call	Bond Future	222.1800	0.2222	273.7800	0.2738	23.224	0	0	43
2015/10/28	R207	04/02/2016	7.50	Call	Bond Future	435.7300	0.4357	519.8900	0.5199	19.315	0	0	19
2015/10/28	R207	04/02/2016	7.51	Call	Bond Future	447.4100	0.4474	533.1200	0.5331	19.157	0	0	0
2015/10/28	R207	04/02/2016	7.49	Call	Bond Future	424.2600	0.4243	506.8700	0.5069	19.472	0	0	0
2015/10/28	R207	04/02/2016	7.50	Put	Bond Future	1,236.8200	1.2368	1,080.9500	1.0809	(12.602)	0	0	0
2015/10/28	R207	05/05/2016	7.86	Put	Bond Future	1,043.8400	1.0438	932.1000	0.9321	(10.705)	0	0	0
2015/10/28	R207	05/05/2016			Bond Future	7.7916	100.5895	7.7139	100.8322	(0.998)	0.0000	0.0000	0
2015/10/28	R207	05/05/2016	7.85	Put	Bond Future	1,058.1300	1.0581	945.3500	0.9453	(10.658)	0	0	0
2015/10/28	R207	05/05/2016	7.56	Put	Bond Future	1,533.1200	1.5331	1,389.7700	1.3898	(9.350)	0	0	0
2015/10/28	R207	05/05/2016	7.84	Put	Bond Future	1,072.5700	1.0726	958.7500	0.9588	(10.612)	0	0	0
2015/10/28	R207	05/05/2016	7.56	Call	Bond Future	807.9700	0.8080	907.3300	0.9073	12.297	0	0	43
2015/10/28	R207	05/05/2016	7.85	Call	Bond Future	1,239.9200	1.2399	1,369.8500	1.3699	10.479	0	0	0
2015/10/28	R207	05/05/2016	7.86	Call	Bond Future	1,256.7200	1.2567	1,387.6900	1.3877	10.422	0	0	0
2015/10/28	R207	05/05/2016	7.84	Call	Bond Future	1,223.2500	1.2233	1,352.1400	1.3521	10.537	0	0	0
2015/10/28	R207	04/08/2016			Bond Future	7.8434	98.7494	7.7598	98.9942	(1.065)	0.0000	0.0000	0
2015/10/28	R207	04/08/2016	7.99	Put	Bond Future	1,116.2600	1.1163	1,009.3200	1.0093	(9.580)	0	0	0
2015/10/28	R207	04/08/2016	8.01	Put	Bond Future	1,091.3500	1.0914	986.0900	0.9861	(9.645)	0	0	0
2015/10/28	R207	04/08/2016	8.00	Put	Bond Future	1,103.7600	1.1038	997.6500	0.9977	(9.614)	0	0	0
2015/10/28	R207	04/08/2016	8.01	Call	Bond Future	1,577.3600	1.5774	1,716.9600	1.7170	8.850	0	0	0
2015/10/28	R207	04/08/2016	7.99	Call	Bond Future	1,544.0900	1.5441	1,682.0100	1.6820	8.932	0	0	0
2015/10/28	R207	04/08/2016	8.00	Call	Bond Future	1,560.6800	1.5607	1,699.4300	1.6994	8.890	0	0	0
2015/10/28	R208	05/11/2015			Bond Future	7.8641	95.9273	7.7913	96.2335	(0.926)	0.0000	0.0000	3,304
2015/10/28	R208	05/11/2015	7.74	Put	Bond Future	663.1700	0.6632	440.6000	0.4406	(33.562)	0	0	0
2015/10/28	R208	05/11/2015	8.48	Call	Bond Future	2,543.6100	2.5436	2,849.4900	2.8495	12.025	0	0	0
2015/10/28	R208	05/11/2015	7.75	Call	Bond Future	152.2100	0.1522	241.2400	0.2412	58.492	0	0	0
2015/10/28	R208	05/11/2015	7.76	Call	Bond Future	164.7500	0.1648	259.2600	0.2593	57.366	0	0	0
2015/10/28	R208	05/11/2015	7.74	Call	Bond Future	140.4300	0.1404	224.1300	0.2241	59.603	0	0	0
2015/10/28	R208	05/11/2015	8.48	Put	Bond Future	0.4500	0.0005	0.0600	0.0001	(86.667)	0	0	2,200
2015/10/28	R208	05/11/2015	7.76	Put	Bond Future	603.0300	0.6030	391.2700	0.3913	(35.116)	0	0	0
2015/10/28	R208	05/11/2015	7.75	Put	Bond Future	632.7100	0.6327	415.4700	0.4155	(34.335)	0	0	0
2015/10/28	R208	04/02/2016			Bond Future	7.9330	97.5064	7.8563	97.8163	(0.967)	0.0000	0.0000	36,370
2015/10/28	R208	04/02/2016	7.74	Put	Bond Future	1,444.3500	1.4444	1,255.5600	1.2556	(13.071)	0	0	0
2015/10/28	R208	04/02/2016	7.76	Put	Bond Future	1,394.6300	1.3946	1,209.7200	1.2097	(13.259)	0	0	0
2015/10/28	R208	04/02/2016	7.75	Put	Bond Future	1,419.3500	1.4194	1,232.5000	1.2325	(13.164)	0	0	0
2015/10/28	R208	04/02/2016	7.76	Call	Bond Future	694.0100	0.6940	819.0200	0.8190	18.013	0	0	0
2015/10/28	R208	04/02/2016	7.74	Call	Bond Future	662.3600	0.6624	783.4900	0.7835	18.288	0	0	0
2015/10/28	R208	04/02/2016	7.75	Call	Bond Future	678.0600	0.6781	801.1300	0.8011	18.150	0	0	0
2015/10/28	R208	05/05/2016	7.99	Call	Bond Future	1,472.8700	1.4729	1,634.8600	1.6349	10.998	0	0	0
2015/10/28	R208	05/05/2016	8.00	Put	Bond Future	1,421.2100	1.4212	1,270.6700	1.2707	(10.592)	0	0	0
2015/10/28	R208	05/05/2016			Bond Future	7.9815	95.8195	7.9005	96.1333	(1.015)	0.0000	0.0000	0
2015/10/28	R208	05/05/2016	8.00	Call	Bond Future	1,492.6600	1.4927	1,655.9700	1.6560	10.941	0	0	0
2015/10/28	R208	05/05/2016	8.01	Call	Bond Future	1,512.8900	1.5129	1,677.5200	1.6775	10.882	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
2015/10/28	R208	05/05/2016	7.99	Put	Bond Future	1,440.0500	1.4400	1,288.1900	1.2882	(10.545)	0	0	0
2015/10/28	R208	05/05/2016	8.01	Put	Bond Future	1,402.8200	1.4028	1,253.6000	1.2536	(10.637)	0	0	0
2015/10/28	R209	05/11/2015	7.99	Put	Bond Future	8,166.1300	8.1661	7,590.2100	7.5902	(7.053)	0	0	0
2015/10/28	R209	05/11/2015	9.25	Call	Bond Future	1,906.7900	1.9068	2,399.7500	2.3997	25.853	0	0	0
2015/10/28	R209	05/11/2015			Bond Future	9.0074	75.1548	8.9302	75.7307	(0.857)	0.0000	0.0000	12,051
2015/10/28	R209	05/11/2015	8.01	Put	Bond Future	7,992.9300	7.9929	7,417.0100	7.4170	(7.205)	0	0	0
2015/10/28	R209	05/11/2015	9.16	Put	Bond Future	272.4600	0.2725	129.0500	0.1290	(52.635)	0	0	0
2015/10/28	R209	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R209	05/11/2015	8.00	Put	Bond Future	8,079.4600	8.0795	7,503.5400	7.5035	(7.128)	0	0	0
2015/10/28	R209	05/11/2015	9.25	Put	Bond Future	139.9100	0.1399	56.9500	0.0570	(59.295)	0	0	900
2015/10/28	R209	05/11/2015	8.50	Put	Bond Future	3,920.4900	3.9205	3,350.2800	3.3503	(14.544)	0	0	0
2015/10/28	R209	05/11/2015	9.00	Put	Bond Future	721.0300	0.7210	428.2400	0.4282	(40.607)	0	0	500
2015/10/28	R209	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R209	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R209	05/11/2015	9.16	Call	Bond Future	1,391.4500	1.3915	1,823.9600	1.8240	31.083	0	0	0
2015/10/28	R209	05/11/2015	8.50	Call	Bond Future	7.5300	0.0075	13.2400	0.0132	75.830	0	0	900
2015/10/28	R209	05/11/2015	9.00	Call	Bond Future	666.1900	0.6662	949.3200	0.9493	42.500	0	0	0
2015/10/28	R209	04/02/2016	8.74	Call	Bond Future	1,286.7300	1.2867	1,491.3400	1.4913	15.902	0	0	0
2015/10/28	R209	04/02/2016	8.75	Put	Bond Future	3,681.6800	3.6817	3,304.8600	3.3049	(10.235)	0	0	0
2015/10/28	R209	04/02/2016			Bond Future	9.0654	76.3920	8.9862	76.9763	(0.874)	0.0000	0.0000	30,253
2015/10/28	R209	04/02/2016	8.75	Call	Bond Future	1,312.5000	1.3125	1,519.9900	1.5200	15.809	0	0	0
2015/10/28	R209	04/02/2016	8.76	Call	Bond Future	1,338.6000	1.3386	1,548.9800	1.5490	15.716	0	0	0
2015/10/28	R209	04/02/2016	9.52	Put	Bond Future	1,034.4400	1.0344	874.1200	0.8741	(15.498)	0	0	2,200
2015/10/28	R209	04/02/2016	8.74	Put	Bond Future	3,732.8900	3.7329	3,353.1900	3.3532	(10.172)	0	0	0
2015/10/28	R209	04/02/2016	8.76	Put	Bond Future	3,630.9100	3.6309	3,256.9800	3.2570	(10.299)	0	0	0
2015/10/28	R209	04/02/2016	9.52	Call	Bond Future	4,257.8300	4.2578	4,681.8200	4.6818	9.958	0	0	0
2015/10/28	R209	05/05/2016			Bond Future	9.1139	74.5859	9.0327	75.1793	(0.891)	0.0000	0.0000	0
2015/10/28	R209	05/05/2016	9.00	Call	Bond Future	2,767.7300	2.7677	3,052.6700	3.0527	10.295	0	0	6,700
2015/10/28	R209	05/05/2016	8.25	Put	Bond Future	0.0000	0.0000	7,145.4200	7.1454	100.000	0	0	0
2015/10/28	R209	05/05/2016	8.99	Put	Bond Future	3,642.5000	3.6425	3,331.8300	3.3318	(8.529)	0	0	0
2015/10/28	R209	05/05/2016	9.01	Put	Bond Future	3,561.9300	3.5619	3,255.6600	3.2557	(8.598)	0	0	0
2015/10/28	R209	05/05/2016	9.00	Put	Bond Future	3,601.8300	3.6018	3,293.3600	3.2934	(8.564)	0	0	0
2015/10/28	R209	05/05/2016	9.01	Call	Bond Future	2,801.6500	2.8017	3,088.7900	3.0888	10.249	0	0	0
2015/10/28	R209	05/05/2016	8.99	Call	Bond Future	2,734.4700	2.7345	3,017.2100	3.0172	10.340	0	0	0
2015/10/28	R209	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	1,039.5500	1.0395	100.000	0	0	6,700
2015/10/28	R210	05/11/2015			Bond Future	181.3057	181.3057	181.6064	181.6064	0.166	0.0000	0.0000	2,889
2015/10/28	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R210	05/11/2015	181.99	Put	Bond Future	684.3200	0.6843	383.6300	0.3836	(43.940)	0	0	0
2015/10/28	R210	05/11/2015	182.01	Put	Bond Future	704.3200	0.7043	403.6300	0.4036	(42.692)	0	0	0
2015/10/28	R210	05/11/2015	182.00	Put	Bond Future	694.3200	0.6943	393.6300	0.3936	(43.307)	0	0	0
2015/10/28	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R210	04/02/2016	184.99	Put	Bond Future	684.9600	0.6850	381.6200	0.3816	(44.286)	0	0	0
2015/10/28	R210	04/02/2016			Bond Future	184.3050	184.3050	184.6084	184.6084	0.165	0.0000	0.0000	48
2015/10/28	R210	04/02/2016	185.01	Put	Bond Future	704.9600	0.7050	401.6200	0.4016	(43.029)	0	0	0
2015/10/28	R210	04/02/2016	184.99	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
2015/10/28	R210	04/02/2016	185.00	Put	Bond Future	694.9600	0.6950	391.6200	0.3916	(43.649)	0	0	0
2015/10/28	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R211	05/11/2015			Bond Future	136.4173	136.4173	136.4913	136.4913	0.054	0.0000	0.0000	0
2015/10/28	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R211	05/11/2015	134.99	Call	Bond Future	1,427.2500	1.4272	1,501.3100	1.5013	5.189	0	0	0
2015/10/28	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R211	05/11/2015	135.00	Call	Bond Future	1,417.2500	1.4172	1,491.3100	1.4913	5.226	0	0	0
2015/10/28	R211	05/11/2015	135.01	Call	Bond Future	1,407.2500	1.4072	1,481.3100	1.4813	5.263	0	0	0
2015/10/28	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R211	04/02/2016			Bond Future	136.9802	136.9802	137.0538	137.0538	0.054	0.0000	0.0000	1,120
2015/10/28	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R211	04/02/2016	138.99	Put	Bond Future	2,009.7800	2.0098	1,936.2400	1.9362	(3.659)	0	0	0
2015/10/28	R211	04/02/2016	139.01	Put	Bond Future	2,029.7800	2.0298	1,956.2400	1.9562	(3.623)	0	0	0
2015/10/28	R211	04/02/2016	139.00	Put	Bond Future	2,019.7800	2.0198	1,946.2400	1.9462	(3.641)	0	0	0
2015/10/28	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R212	05/11/2015			Bond Future	142.3115	142.3115	142.3949	142.3949	0.059	0.0000	0.0000	1,928
2015/10/28	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R212	05/11/2015	145.99	Put	Bond Future	3,678.4900	3.6785	3,595.0700	3.5951	(2.268)	0	0	0
2015/10/28	R212	05/11/2015	146.01	Put	Bond Future	3,698.4900	3.6985	3,615.0700	3.6151	(2.256)	0	0	0
2015/10/28	R212	05/11/2015	146.00	Put	Bond Future	3,688.4900	3.6885	3,605.0700	3.6051	(2.262)	0	0	0
2015/10/28	R212	04/02/2016			Bond Future	142.8066	142.8066	142.8897	142.8897	0.058	0.0000	0.0000	0
2015/10/28	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R212	04/02/2016	145.99	Put	Bond Future	3,183.3600	3.1834	3,100.3400	3.1003	(2.608)	0	0	0
2015/10/28	R212	04/02/2016	146.01	Put	Bond Future	3,203.3600	3.2034	3,120.3400	3.1203	(2.592)	0	0	0
2015/10/28	R212	04/02/2016	146.00	Put	Bond Future	3,193.3600	3.1934	3,110.3400	3.1103	(2.600)	0	0	0
2015/10/28	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R213	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R213	05/11/2015			Bond Future	8.8583	85.9442	8.7809	86.5180	(0.875)	0.0000	0.0000	21,426
2015/10/28	R213	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R213	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R213	05/11/2015	7.74	Put	Bond Future	8,842.8300	8.8428	8,268.9900	8.2690	(6.489)	0	0	0
2015/10/28	R213	05/11/2015	7.76	Put	Bond Future	8,673.6000	8.6736	8,099.7600	8.0998	(6.616)	0	0	0
2015/10/28	R213	05/11/2015	7.75	Put	Bond Future	8,758.1600	8.7582	8,184.3200	8.1843	(6.552)	0	0	0
2015/10/28	R213	04/02/2016			Bond Future	8.9239	87.3590	8.8442	87.9410	(0.894)	0.0000	0.0000	17,593
2015/10/28	R213	04/02/2016	8.75	Call	Bond Future	1,637.2800	1.6373	1,883.5800	1.8836	15.043	0	0	0
2015/10/28	R213	04/02/2016	8.74	Put	Bond Future	2,958.4500	2.9585	2,619.6900	2.6197	(11.451)	0	0	0
2015/10/28	R213	04/02/2016	8.76	Put	Bond Future	2,870.3900	2.8704	2,537.7200	2.5377	(11.590)	0	0	0
2015/10/28	R213	04/02/2016	8.75	Put	Bond Future	2,914.2000	2.9142	2,578.4800	2.5785	(11.520)	0	0	0
2015/10/28	R213	04/02/2016	8.76	Call	Bond Future	1,667.6200	1.6676	1,916.9700	1.9170	14.952	0	0	0
2015/10/28	R213	04/02/2016	8.74	Call	Bond Future	1,607.2900	1.6073	1,850.5500	1.8506	15.135	0	0	0

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2015/10/28	R213	05/05/2016	8.76	Put	Bond Future	3,930.1100	3.9301	3,599.1500	3.5992	(8.421)	0	0	0
2015/10/28	R213	05/05/2016	8.74	Put	Bond Future	4,016.2000	4.0162	3,680.8200	3.6808	(8.351)	0	0	0
2015/10/28	R213	05/05/2016			Bond Future	8.9736	85.3468	8.8916	85.9376	(0.913)	0.0000	0.0000	0
2015/10/28	R213	05/05/2016	8.75	Put	Bond Future	3,972.7500	3.9727	3,639.5700	3.6396	(8.387)	0	0	0
2015/10/28	R213	05/05/2016	8.74	Call	Bond Future	2,316.5900	2.3166	2,572.0700	2.5721	11.028	0	0	0
2015/10/28	R213	05/05/2016	8.75	Call	Bond Future	2,346.8900	2.3469	2,604.5700	2.6046	10.980	0	0	0
2015/10/28	R213	05/05/2016	8.76	Call	Bond Future	2,377.9100	2.3779	2,637.8100	2.6378	10.930	0	0	0
2015/10/28	R214	05/11/2015			Bond Future	9.0726	75.9053	9.0003	76.4715	(0.796)	0.0000	0.0000	13,456
2015/10/28	R214	05/11/2015	7.99	Put	Bond Future	9,274.6000	9.2746	8,708.4100	8.7084	(6.105)	0	0	0
2015/10/28	R214	05/11/2015	8.00	Put	Bond Future	9,180.6200	9.1806	8,614.4300	8.6144	(6.167)	0	0	0
2015/10/28	R214	05/11/2015	8.01	Put	Bond Future	9,086.8100	9.0868	8,520.6200	8.5206	(6.231)	0	0	0
2015/10/28	R214	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R214	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R214	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R214	04/02/2016			Bond Future	9.1323	77.1549	9.0582	77.7292	(0.812)	0.0000	0.0000	26,693
2015/10/28	R214	04/02/2016	7.99	Put	Bond Future	9,881.1100	9.8811	9,343.4300	9.3434	(5.441)	0	0	0
2015/10/28	R214	04/02/2016	8.00	Call	Bond Future	167.1900	0.1672	204.8400	0.2048	22.519	0	0	0
2015/10/28	R214	04/02/2016	8.01	Call	Bond Future	172.9000	0.1729	211.6400	0.2116	22.406	0	0	0
2015/10/28	R214	04/02/2016	7.99	Call	Bond Future	161.8900	0.1619	198.5200	0.1985	22.626	0	0	0
2015/10/28	R214	04/02/2016	8.01	Put	Bond Future	9,704.7900	9.7048	9,169.2200	9.1692	(5.519)	0	0	0
2015/10/28	R214	04/02/2016	8.00	Put	Bond Future	9,792.6600	9.7927	9,256.0000	9.2560	(5.480)	0	0	0
2015/10/28	R214	05/05/2016	9.01	Call	Bond Future	2,759.8700	2.7599	3,027.8500	3.0279	9.710	0	0	0
2015/10/28	R214	05/05/2016			Bond Future	9.1784	75.2167	9.1024	75.7999	(0.827)	0.0000	0.0000	0
2015/10/28	R214	05/05/2016	8.99	Call	Bond Future	2,692.0600	2.6921	2,955.7300	2.9557	9.794	0	0	0
2015/10/28	R214	05/05/2016	9.00	Call	Bond Future	2,725.7500	2.7257	2,991.5700	2.9916	9.752	0	0	0
2015/10/28	R214	05/05/2016	8.99	Put	Bond Future	4,152.6200	4.1526	3,833.0700	3.8331	(7.695)	0	0	0
2015/10/28	R214	05/05/2016	9.01	Put	Bond Future	4,063.1300	4.0631	3,747.8900	3.7479	(7.759)	0	0	0
2015/10/28	R214	05/05/2016	9.00	Put	Bond Future	4,107.5900	4.1076	3,790.1900	3.7902	(7.727)	0	0	0
2015/10/28	R248	05/11/2015	8.01	Put	Bond Future	12,567.7500	12.5678	11,842.6700	11.8427	(5.769)	0	0	0
2015/10/28	R248	05/11/2015			Bond Future	9.1428	97.6357	9.0705	98.3608	(0.791)	0.0000	0.0000	48,246
2015/10/28	R248	05/11/2015	8.00	Put	Bond Future	12,691.2100	12.6912	11,966.1300	11.9661	(5.713)	0	0	0
2015/10/28	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R248	05/11/2015	7.99	Put	Bond Future	12,814.9200	12.8149	12,089.8400	12.0898	(5.658)	0	0	0
2015/10/28	R248	04/02/2016	8.99	Put	Bond Future	2,153.4400	2.1534	1,417.8600	1.4179	(34.158)	0	0	0
2015/10/28	R248	04/02/2016			Bond Future	9.2047	99.2429	9.1304	99.9785	(0.807)	0.0000	0.0000	20,758
2015/10/28	R248	04/02/2016	9.00	Put	Bond Future	2,051.2300	2.0512	1,315.6500	1.3156	(35.860)	0	0	0
2015/10/28	R248	04/02/2016	9.01	Put	Bond Future	1,949.2100	1.9492	1,213.6300	1.2136	(37.737)	0	0	0
2015/10/28	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R248	05/05/2016			Bond Future	9.2526	96.5527	9.1765	97.2996	(0.823)	0.0000	0.0000	0
2015/10/28	R248	05/05/2016	8.99	Put	Bond Future	2,620.4300	2.6204	1,873.4500	1.8734	(28.506)	0	0	0
2015/10/28	R248	05/05/2016	9.01	Put	Bond Future	2,416.4400	2.4164	1,669.4600	1.6695	(30.912)	0	0	0
2015/10/28	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/10/28	R248	05/05/2016	9.00	Put	Bond Future	2,518.3400	2.5183	1,771.3600	1.7714	(29.662)	0	0	0
2015/10/28	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/28	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **650937**